



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.59590	8.59590	8.52530	8.52530		18.93	75,394,638.90	8,771	303,126.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,383.55550	1.38356	1,452.524	19.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			8.25550	0.00826	6.624	19.44	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,237.43610	1.23744	1,305.562	18.72	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			12.13610	0.01214	9.662	18.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,140.94210	1.14094	1,208.303	18.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			15.64210	0.01564	12.403	18.25	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			138.56680	0.13857	147.222	22.00	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			813.26680	0.81327	751.322	22.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			123.99580	0.12400	131.312	22.52	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			898.69580	0.89870	835.412	22.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			222.74310	0.22274	239.736	19.94	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			497.44310	0.49744	443.836	19.94	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			174.58530	0.17459	186.807	20.96	0.00	0	8,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			649.28530	0.64929	590.907	20.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			155.31660	0.15532	165.550	21.47	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			730.01660	0.73002	669.650	21.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			325.37960	0.32538	353.243	18.52	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			300.07960	0.30008	257.343	18.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			286.10400	0.28610	309.366	18.93	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			360.80400	0.36080	313.466	18.93	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			237.00990	0.23701	255.420	19.69	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			461.70990	0.46171	409.520	19.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			478.07240	0.47807	519.409	17.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			152.77240	0.15277	123.509	17.29	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			448.96310	0.44896	487.938	17.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			173.66310	0.17366	142.039	17.49	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			370.56310	0.37056	402.683	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			245.26310	0.24526	206.783	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			690.46330	0.69046	746.074	16.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			65.16330	0.06516	50.174	16.77	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			613.16530	0.61317	665.041	16.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			87.86530	0.08787	69.141	16.89	0.00	0	6,625.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			540.88260	0.54088	588.699	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			115.58260	0.11558	92.799	17.02	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,045.41010	1.04541	1,111.800	17.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			20.11010	0.02011	15.900	17.77	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			858.27060	0.85827	921.906	16.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			32.97060	0.03297	26.006	16.82	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			814.82930	0.81483	875.279	16.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			39.52930	0.03953	29.379	16.58	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.69880	8.69880	8.62630	8.62630		19.31	17,145,334.80	1,971	52,465.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			87.87570	0.08788	91.418	27.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,561.57570	2.56158	2,492.618	27.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			315.21200	0.31521	332.138	20.85	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			788.91200	0.78891	733.338	20.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			234.12750	0.23413	245.801	22.39	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,107.82750	1.10783	1,047.001	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			129.74970	0.12975	135.430	25.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,903.44970	1.90345	1,836.630	25.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			471.50750	0.47151	498.488	18.90	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			445.20750	0.44521	399.688	18.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			400.18830	0.40019	422.766	19.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			573.88830	0.57389	523.966	19.70	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			340.86540	0.34087	359.493	20.47	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			714.56540	0.71457	660.693	20.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			785.16550	0.78517	833.189	16.97	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			158.86550	0.15887	134.389	16.97	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			751.71890	0.75172	798.091	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			175.41890	0.17542	149.290	17.07	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			604.70810	0.60471	640.461	17.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			278.40810	0.27841	241.661	17.66	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			819.63620	0.81964	869.291	16.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			143.33620	0.14334	120.491	16.88	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.80400	8.80400	8.73060	8.73060		19.48	3,054,988.00	347	19,337.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			251.32760	0.25133	262.375	23.77	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,720.72760	1.72073	1,658.375	23.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			0.00000	0.00000	221.896	24.80	110,947.95	500	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			0.00000	0.00000	1,967.896	24.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			0.00000	0.00000	193.128	25.63	96,563.75	500	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			0.00000	0.00000	2,239.128	25.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			878.90920	0.87891	925.029	17.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			248.30920	0.24831	221.029	17.24	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			462.21090	0.46221	484.766	20.42	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			831.61090	0.83161	780.766	20.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			355.17690	0.35518	371.733	21.82	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,174.57690	1.17458	1,117.734	21.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			941.08710	0.94109	990.240	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			210.48710	0.21049	186.240	17.02	93,119.80	500	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.90140	8.90140	8.82680	8.82680		19.62	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			709.06010	0.70906	739.878	19.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			632.26010	0.63226	588.478	19.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			705.43100	0.70543	736.076	19.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			638.63100	0.63863	594.676	19.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			712.71150	0.71271	743.704	19.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			625.91150	0.62591	582.304	19.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.99250	8.99250	8.91670	8.91670		19.91	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,263.36700	1.26337	1,317.281	17.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			346.66700	0.34667	324.781	17.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			828.12050	0.82812	859.910	19.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			911.42050	0.91142	867.410	19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.40980	9.40980	9.33340	9.33340		18.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,803.85040	1.80385	1,849.792	18.24	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			470.45040	0.47045	439.992	18.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.81940	10.81940	10.74870	10.74870		23.52	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.59590	8.59590	8.52530	8.52530		18.93	0.00	0	865.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			32,965.54490	0.32966	35,793.022	18.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			29,435.54490	0.29436	25,203.022	18.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			0.00000	0.00000	30,936.644	18.93	18,561.99	60	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			0.00000	0.00000	31,346.644	18.93	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.69880	8.69880	8.62630	8.62630		19.31	0.00	0	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			47,538.23820	0.47538	50,262.246	18.86	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			43,908.23820	0.43908	39,382.246	18.86	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.80400	8.80400	8.73060	8.73060			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			4,060.00000	0.04060	11,400.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.90140	8.90140	8.82680	8.82680		19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Call			70,543.10080	0.70543	73,607.558	19.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Put			63,863.10080	0.63863	59,467.558	19.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.74	Call			71,271.14660	0.71271	74,370.430	19.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.74	Put			62,591.14660	0.62591	58,230.430	19.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Call			70,906.00970	0.70906	73,987.823	19.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Put			63,226.00970	0.63226	58,847.823	19.10	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future				13.37270	13.37270	13.26640	13.26640		15.11	63,814,524.40	4,772	57,002.00
£ / R	On 17/09/2012	Foreign Exchange Future		11.35	Call			1,932.38820	1.93239	2,036.860	18.58	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		11.35	Put			15.98820	0.01599	14.160	18.58	0.00	0	6,000.00
£ / R	On 17/09/2012	Foreign Exchange Future		12.15	Call			1,165.94030	1.16594	1,265.454	15.37	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		12.15	Put			49.54030	0.04954	42.754	15.37	0.00	0	38,400.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.45	Call			325.48300	0.32548	357.391	15.39	0.00	0	24,000.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.45	Put			509.08300	0.50908	434.691	15.39	0.00	0	0.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.85	Call			216.69140	0.21669	232.740	16.51	0.00	0	14,400.00
£ / R	On 17/09/2012	Foreign Exchange Future		13.85	Put			800.29140	0.80029	710.040	16.51	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future				13.53000	13.53000	13.41940	13.41940		16.40	0.00	0	1,780.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.70	Call			511.97330	0.51197	547.068	16.86	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.70	Put			792.57330	0.79257	717.068	16.86	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		14.20	Call			376.89130	0.37689	400.732	18.03	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		14.20	Put			1,157.49130	1.15749	1,070.732	18.03	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.37	Call			631.23390	0.63123	676.047	16.10	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.37	Put			581.83390	0.58183	516.047	16.10	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.55	Call			562.80800	0.56281	602.019	16.51	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.55	Put			693.40800	0.69341	622.019	16.51	0.00	0	100.00
£ / R	On 18/03/2013	Foreign Exchange Future				13.69040	13.69040	13.57700	13.57700		17.52	0.00	0	1,905.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.53	Call			1,174.90020	1.17490	1,229.589	24.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.53	Put			1,127.90020	1.12790	1,069.189	24.81	0.00	0	0.00
¥ / R	On 17/09/2012	Foreign Exchange Future				0.10810	0.10810	0.10600	0.10600		20.56	3,243.00	30	3,433.00
¥ / R	On 17/09/2012	Foreign Exchange Future		0.11	Call			317.86860	0.00318	379.770	22.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			717.86860	0.00718	569.770	22.47	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10950	0.10950	0.10740	0.10740		19.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			551.39750	0.00551	629.571	21.79	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			811.39750	0.00811	679.571	21.79	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.74250	10.74250	10.69850	10.69850		14.87	0.00	0	27,373.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,260.15640	1.26016	1,302.027	14.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			11.65640	0.01166	9.527	14.65	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			972.45340	0.97245	1,010.579	13.26	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			23.95340	0.02395	18.079	13.26	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			837.68230	0.83768	873.719	13.30	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			39.18230	0.03918	31.218	13.30	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			592.77450	0.59277	622.011	13.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			94.27450	0.09427	79.511	13.37	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			160.51450	0.16051	169.968	16.79	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			662.01450	0.66201	627.468	16.79	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			150.91760	0.15092	159.844	17.01	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			702.41760	0.70242	667.344	17.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.88320	10.88320	10.83640	10.83640		15.67	0.00	0	52,680.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			382.29270	0.38229	393.476	16.43	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			645.89270	0.64589	610.276	16.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			280.89820	0.28090	287.150	17.65	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			944.49820	0.94450	903.950	17.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			479.47580	0.47948	495.456	15.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			463.07580	0.46308	432.256	15.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			431.14880	0.43115	444.742	15.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			544.74880	0.54475	511.542	15.98	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			414.11300	0.41411	426.869	16.13	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			577.71300	0.57771	543.669	16.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			739.22330	0.73922	767.188	14.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			202.82330	0.20282	183.988	14.20	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			680.71100	0.68071	706.251	14.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			244.31100	0.24431	223.051	14.46	0.00	0	750.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.02990	11.02990	10.98220	10.98220		15.78	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			603.27000	0.60327	618.222	15.70	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			591.07000	0.59107	558.322	15.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.31370	11.31370	11.26340	11.26340		16.10	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			903.00720	0.90301	922.206	15.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			839.60720	0.83961	808.506	15.90	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			444.83100	444.83100	446.54200	446.54200			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			451.13200	451.13200	452.86600	452.86600			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			401.36900	401.36900	403.01800	403.01800			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			407.05500	407.05500	408.72600	408.72600			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.49540	8.49540	8.42600	8.42600		19.62	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			1,026.00000	1.02600	1,095.000	27.59	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	27.59	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			201.00000	0.20100	251.000	22.43	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			25.00000	0.02500	6.000	22.43	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.51860	8.51860	8.50010	8.50010		14.94	536,671.80	63	5,993.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			288.68540	0.28869	294.925	14.96	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			208.58540	0.20859	196.325	14.96	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.56070	8.56070	8.54140	8.54140		15.29	1,198,498.00	140	11,926.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			398.82310	0.39882	406.906	15.21	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			317.42310	0.31742	306.206	15.21	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.60480	8.60480	8.58470	8.58470		15.41	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			484.78810	0.48479	494.209	15.29	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			410.08810	0.41009	399.409	15.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.79650	9.79650	9.77400	9.77400		17.14	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.32740	8.32740	8.28660	8.28660		13.36	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			223.33690	0.22334	241.674	13.33	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			206.73690	0.20674	184.274	13.33	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.41330	8.41330	8.36950	8.36950		13.98	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			334.48090	0.33448	351.509	13.90	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			314.98090	0.31498	288.209	13.90	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future					0.11110	0.11110			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future					0.06280	0.06280			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future					0.12020	0.12020			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future					0.03570	0.03570			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future					0.14980	0.14980			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future					0.08320	0.08320			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.95270	8.95270	8.91610	8.91610		15.74	20,546,446.50	2,295	15,410.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			273.09950	0.27310	288.542	15.60	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			266.99950	0.26700	245.842	15.60	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.08360	9.08360	9.04430	9.04430		17.45	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			439.01150	0.43901	454.156	17.42	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			434.71150	0.43471	410.556	17.42	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.49650	8.49650	8.42720	8.42720		19.62	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			1,027.00000	1.02700	1,097.000	31.82	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	1.000	31.82	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Call			708.00000	0.70800	777.000	28.25	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Put			1.00000	0.00100	1.000	28.25	0.00	0	5,480.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	8.25	Call			202.00000	0.20200	256.000	22.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			25.00000	0.02500	10.000	22.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			54.00000	0.05400	64.000	19.75	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			137.00000	0.13700	78.000	19.75	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.53750	8.53750	8.46740	8.46740		18.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			321.00000	0.32100	360.000	17.21	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			104.00000	0.10400	73.000	17.21	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			189.00000	0.18900	210.000	18.33	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			232.00000	0.23200	183.000	18.33	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,070.00000	1.07000	1,139.000	19.74	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			3.00000	0.00300	2.000	19.74	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			757.00000	0.75700	822.000	16.99	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			10.00000	0.01000	5.000	16.99	0.00	0	4,800.00
DAUS	On	31/08/2012	Any day expiry			8.57560	8.57560	8.50510	8.50510		18.75	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			811.00000	0.81100	874.000	16.65	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			26.00000	0.02600	18.000	16.65	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			407.00000	0.40700	448.000	17.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			152.00000	0.15200	122.000	17.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			278.00000	0.27800	305.000	18.59	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			283.00000	0.28300	239.000	18.59	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,115.00000	1.11500	1,183.000	18.55	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			10.00000	0.01000	7.000	18.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.60890	8.60890	8.53820	8.53820		18.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			349.00000	0.34900	376.000	18.62	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			321.00000	0.32100	277.000	18.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,158.00000	1.15800	1,224.000	18.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			20.00000	0.02000	15.000	18.06	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			861.00000	0.86100	923.000	16.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			43.00000	0.04300	34.000	16.79	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			476.00000	0.47600	514.000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.25	Put			188.00000	0.18800	155.000	17.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.64740	8.64740	8.57600	8.57600		19.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			546.00000	0.54600	584.000	17.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			220.00000	0.22000	187.000	17.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			421.00000	0.42100	449.000	18.60	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			355.00000	0.35500	312.000	18.60	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,206.00000	1.20600	1,272.000	17.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			30.00000	0.03000	25.000	17.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			919.00000	0.91900	980.000	16.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			63.00000	0.06300	53.000	16.88	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.68240	8.68240	8.61030	8.61030		19.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			481.00000	0.48100	511.000	18.57	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			381.00000	0.38100	339.000	18.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			970.00000	0.97000	1,029.000	16.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			80.00000	0.08000	67.000	16.80	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.71390	8.71390	8.64120	8.64120		19.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,015.00000	1.01500	1,074.000	16.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			94.00000	0.09400	80.000	16.81	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			531.00000	0.53100	561.000	18.47	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			400.00000	0.40000	357.000	18.47	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.32100	86.26042	9.23100	86.98059			0.00	0	4,220.00
ES33	On	01/11/2012	Bond Future			9.41600	83.69757	9.32300	84.42935			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			402.37700	402.37700	403.92700	403.92700			0.00	0	269.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	398.23	Call			56,970.00000	5.69700	41,470.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			408.07700	408.07700	409.64800	409.64800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			56,880.00000	5.68800	41,170.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			175.36700	175.36700	175.29000	175.29000			0.00	0	593.00
IGOV	On	01/11/2012	Index Future			177.85100	177.85100	177.77300	177.77300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			475.23500	475.23500	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.52000	94.48000	5.49000	94.51000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.49000	94.51000	5.45000	94.55000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.36000	94.64000	5.30000	94.70000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.30000	94.70000	5.28000	94.72000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.25000	94.75000	5.27000	94.73000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.23000	94.77000	5.23000	94.77000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.25000	94.75000	5.25000	94.75000			0.00	1,000	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.35000	94.65000	5.36000	94.64000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.50000	94.50000	5.49000	94.51000			0.00	0	1,700.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.67000	94.33000	5.67000	94.33000			0.00	1,000	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.86000	94.14000	5.86000	94.14000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				6.10000	93.90000	6.03000	93.97000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.72400	6.72400	6.69660	6.69660		12.49	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				224.06060	0.22406	236.520	12.62	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				117.46060	0.11746	102.520	12.62	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.77870	6.77870	6.75060	6.75060		14.78	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				336.39100	0.33639	351.719	14.76	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				215.79100	0.21579	203.019	14.76	0.00	0	0.00
R157 On	02/08/2012	Bond Future				6.08900	125.99039	6.02600	126.18885		2.38	0.00	0	14,880.00
R157 On	02/08/2012	Bond Future	6.15	Call				631.54000	0.63154	494.860	2.42	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put				241.31000	0.24131	303.090	2.42	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				1,106.62000	1.10662	934.270	2.47	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				90.38000	0.09038	116.490	2.47	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				1,666.18000	1.66618	1,476.170	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				28.05000	0.02805	36.500	2.52	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				2,871.17000	2.87117	2,673.110	2.63	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				1.55000	0.00155	1.950	2.63	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future				6.12700	120.97271	6.05800	121.17237		2.64	0.00	0	200.00
R157 On	01/11/2012	Bond Future	5.78	Call				422.91000	0.42291	351.600	2.61	0.00	0	5,630.00
R157 On	01/11/2012	Bond Future	5.78	Put				1,231.70000	1.23170	1,360.050	2.61	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Call				1,070.62000	1.07062	944.160	2.69	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Put				544.89000	0.54489	618.090	2.69	0.00	0	0.00
R157 On	07/02/2013	Bond Future				6.17300	122.84516	6.09200	123.05696		2.58	0.00	0	0.00
R157 On	07/02/2013	Bond Future	6.28	Call				1,288.86000	1.28886	1,162.820	2.64	0.00	0	0.00
R157 On	07/02/2013	Bond Future	6.28	Put				798.03000	0.79803	883.790	2.64	0.00	0	0.00
R157 On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.11300	121.36834	8.02300	122.23425		11.05	6,068,417.00	50	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			546.24000	0.54624	340.540	10.84	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			4,130.38000	4.13038	4,790.590	10.84	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			638.32000	0.63832	406.860	10.87	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			3,820.19000	3.82019	4,454.640	10.87	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			796.91000	0.79691	524.240	10.91	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			3,378.80000	3.37880	3,972.040	10.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			8,996.26000	8.99626	8,144.580	11.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			51.94000	0.05194	66.170	11.93	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			6,164.26000	6.16426	5,360.210	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			221.40000	0.22140	283.260	11.63	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			6,902.54000	6.90254	6,079.880	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			153.99000	0.15399	197.240	11.71	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			6,985.29000	6.98529	6,160.880	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			147.72000	0.14772	189.220	11.72	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,698.34000	1.69834	1,243.760	11.05	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1,921.06000	1.92106	2,332.390	11.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,110.01000	3.11001	2,478.150	11.27	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			942.87000	0.94287	1,176.920	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,441.98000	3.44198	2,780.480	11.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			804.96000	0.80496	1,009.370	11.31	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.18800	123.08499	8.09400	123.97214		12.56	0.00	0	200.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,571.17000	2.57117	2,189.680	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			5,211.26000	5.21126	5,716.920	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			7,973.88000	7.97388	7,268.060	13.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,358.00000	1.35800	1,539.330	13.07	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			8.27000	119.69753	8.17200	120.60324		13.16	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,512.21000	6.51221	5,943.440	13.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Put			3,788.22000	3.78822	4,125.160	13.34	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			220.05048	220.05048	220.01101	220.01101			0.00	0	44.00
R189	On	02/08/2012	Bond Future	219.65	Call			361.01000	0.36101	400.480		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.35411	256.35411	256.74961	256.74961			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			599.61000	0.59961	204.110		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.03300	109.32579	4.96900	109.47470		1.59	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			601.23000	0.60123	478.530	1.68	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			64.98000	0.06498	91.190	1.68	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.94200	110.87529	4.87000	111.02590		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			742.89000	0.74289	640.220	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			241.91000	0.24191	289.850	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.80700	108.17964	4.71900	108.34127		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			845.09000	0.84509	742.620	1.68	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			366.64000	0.36664	425.800	1.68	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.98563	189.98563	189.93568	189.93568			0.00	0	45,107.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future	188.44	Call			1,495.68000	1.49568	1,545.630		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.69700	109.86279	6.63100	110.15614		4.66	0.00	0	13,477.00
R203	On	02/08/2012	Bond Future	6.60	Call			613.75000	0.61375	461.120	4.62	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			751.88000	0.75188	892.600	4.62	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,279.78000	1.27978	1,054.910	4.70	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			310.18000	0.31018	378.660	4.70	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,361.81000	2.36181	2,087.710	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			81.42000	0.08142	100.670	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,005.93000	4.00593	3,714.340	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			8.61000	0.00861	10.370	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.75800	107.26137	6.68800	107.55827		5.38	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			1,812.90000	1.81290	1,625.830	5.42	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1,043.07000	1.04307	1,152.900	5.42	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.83000	108.91946	6.75200	109.23293		5.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,207.34000	2.20734	2,019.850	5.24	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,453.72000	1.45372	1,579.700	5.24	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.98400	106.16824	6.92300	106.48814		6.01	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,579.79000	1.57979	1,330.840	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			395.41000	0.39541	466.360	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.04800	107.67236	6.98400	107.99591		6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,415.83000	2.41583	2,202.040	6.83	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,228.83000	1.22883	1,338.590	6.83	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.12000	105.30415	7.05000	105.64374		6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			2,946.63000	2.94663	2,735.210	6.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	7.29	Put			1,787.95000	1.78795	1,916.120	6.98	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.16800	103.65474	5.10200	103.74715		0.96	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			208.85000	0.20885	149.360	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			85.66000	0.08566	118.580	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.03700	105.12353	4.95700	105.21691		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			310.28000	0.31028	256.960	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			201.73000	0.20173	241.790	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.79900	102.98386	4.68400	103.08859		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			362.14000	0.36214	306.620	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			292.91000	0.29291	342.120	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.28100	100.27044	7.21100	100.66764		7.19	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,043.32000	2.04332	1,721.290	7.35	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			360.26000	0.36026	435.430	7.35	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.34800	101.69060	7.27400	102.09809		8.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			2,918.17000	2.91817	2,641.260	8.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,246.41000	1.24641	1,376.990	8.11	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.42400	99.62341	7.34500	100.04385		8.17	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,510.82000	3.51082	3,241.430	8.26	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,847.36000	1.84736	1,998.410	8.26	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			7.40000	98.26837	7.32900	98.70578		8.07	0.00	0	16,232.00
R208	On	02/08/2012	Bond Future	7.20	Call			697.95000	0.69795	508.230	7.93	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			1,499.08000	1.49908	1,746.770	7.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,665.64000	1.66564	1,352.670	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			616.36000	0.61636	740.800	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			3,057.23000	3.05723	2,663.870	8.28	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			201.43000	0.20143	245.480	8.28	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			5,510.10000	5.51010	5,077.470	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			24.33000	0.02433	29.110	8.59	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.46600	96.26772	7.39300	96.70604		9.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,221.96000	3.22196	2,923.330	9.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,395.31000	1.39531	1,535.000	9.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.54000	97.75457	7.46200	98.20981		9.27	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			3,918.80000	3.91880	3,626.080	9.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			2,079.63000	2.07963	2,242.150	9.44	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.71200	77.69082	8.62100	78.42372		15.50	0.00	0	28,799.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,041.68000	3.04168	2,480.140	15.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			752.18000	0.75218	923.540	15.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.78200	75.65200	8.68900	76.39104		18.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,676.04000	4.67604	4,184.310	18.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,324.80000	2.32480	2,572.110	18.69	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.85900	76.82078	8.76200	77.58062		18.72	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,842.90000	5.84290	5,360.730	19.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	9.06	Put			3,546.59000	3.54659	3,824.260	19.04	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.20000	6.20000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			143.58975	143.58975	143.55225	143.55225			0.00	0	925.00
R210	On	02/08/2012	Bond Future	142.66	Call			892.25000	0.89225	929.750		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.63111	120.63111	120.60475	120.60475			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			244.75000	0.24475	271.110		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.69754	117.69754	117.66716	117.66716			2,942,438.50	25	3,014.00
R212	On	02/08/2012	Bond Future	117.39	Call			277.16000	0.27716	307.540		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.53700	88.84737	8.43600	89.68666		13.70	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,184.91000	3.18491	2,541.140	13.95	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			694.73000	0.69473	890.250	13.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.61000	86.57232	8.50700	87.41573		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,777.54000	4.77754	4,222.600	16.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,330.89000	2.33089	2,619.360	16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.69200	87.91133	8.58400	88.78135		16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.90	Call			6,021.31000	6.02131	5,472.250	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,512.04000	3.51204	3,833.000	16.82	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.77600	79.11644	8.68000	79.92274			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.95	Call			2,231.98000	2.23198	1,425.680		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.34750	1.34750	1.33690	1.33690		18.49	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			516.99680	0.05170	555.410	18.06	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			447.99680	0.04480	380.410	18.06	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.36210	1.36210	1.35130	1.35130		18.86	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			762.24180	0.07622	806.852	18.68	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			649.24180	0.06492	585.852	18.68	0.00	0	0.00
Total for Derivatives :												191,024,394.39	22,024	1,503,900.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	9.40381	100.00000	10.20499			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.66526	100.00000	19.62197			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.44753	100.00000	8.42706			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.61436	5.00000	126.59737			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	88.59738	100.00000	88.39182			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.84541	100.00000	19.80172			40,000,000,000.00	400,000	14,710,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	34.39678	100.00000	34.32106			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.31569	100.00000	10.29071			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.39041	100.00000	13.36093			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	37.85645	100.00000	37.76474			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236		600,000,000,000.00	6,000,000	3,000,000.00	
ABCP2	On	20/09/2014	Spot Bond			100.00000	27.33361	100.00000	27.26379			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	5.77078	100.00000	5.75800			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.59971	100.00000	16.55950			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	26.91984	100.00000	26.85462			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.40126	100.00000	10.37606			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.80415	100.00000	7.78524			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.64298	100.00000	7.62446			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.75459	100.00000	7.73581			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.28613	100.00000	24.23267			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.11498	100.00000	17.07352			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	26.17347	100.00000	26.11586			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	25.45439	100.00000	25.39273			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	16.66921	100.00000	16.62882			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	12.31293	100.00000	12.28277			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	68.32091	100.00000	68.16888			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	48.44419	100.00000	48.33755			0.00	0	4,100,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	39.40072	100.00000	39.30527			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	61.18856	100.00000	61.04034			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	79.65116	100.00000	79.53556			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	34.69683	100.00000	34.60822			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.01386	100.00000	18.96530			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.28538	8.00000	90.23410			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	92.05912	100.00000	91.83292			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.67458	100.00000	25.61745			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.70449	100.00000	16.66359			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	99.92682	9.58000	99.90084			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.34658	100.00000	10.32152			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.05651	100.00000	5.04354			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.19267	100.00000	17.14855			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	4.45337	100.00000	4.44195			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	138.32042	100.00000	137.89978			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	83.29973	100.00000	83.08698			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.80199	100.00000	4.78966			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236		900,000,000,000.00	9,000,000	7,000,000.00	
ABN32	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.07977	100.00000	2.07584			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.07977	100.00000	2.07584			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.47927	6.82500	100.46081			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.13604	100.00000	6.12350			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.35576	100.00000	11.33397			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.64759	100.00000	9.62421			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.44545	100.00000	10.42531			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.42756	100.00000	20.38417			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.53527	100.00000	9.51698			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On	14/12/2015	Spot Bond			100.00000	9.02803	100.00000	9.01067			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.42231	100.00000	18.38676			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.62847	100.00000	17.59437			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	2.01241	100.00000	2.00606			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.96215	100.00000	1.95596			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.95889	100.00000	16.92609			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.16200	100.00000	21.12876			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.51586	100.00000	14.46521			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.40654	100.00000	15.37674			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.78014	100.00000	14.75156			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.49744	100.00000	14.46940			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.26893	100.00000	13.23974			20,000,000,000.00	200,000	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.57965	100.00000	18.53875			20,000,000,000.00	200,000	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.85390	100.00000	8.83430			20,000,000,000.00	200,000	5,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.19007	100.00000	11.16544			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.19469	100.00000	16.15905			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	27.87357	100.00000	27.80204			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	117.11311	4.00000	117.05901			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	5.77078	100.00000	5.75800			0.00	0	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.33553	100.00000	6.31919			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.20158	100.00000	4.19075			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.06506	100.00000	42.96073			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	55.63635	100.00000	55.50157			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	55.93488	100.00000	55.79939			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	16.50420	100.00000	16.38583			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.27694	100.00000	41.17694			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.00829	100.00000	64.84908			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.27694	100.00000	41.17694			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	62.11408	100.00000	61.96361			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	56.27307	100.00000	56.14920			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.79781	13.50000	103.76097			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.98932	100.00000	15.95059			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.24901	100.00000	16.20965			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	19.93669	100.00000	19.88840			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	96.90309	100.00000	96.65007			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	38.24961	100.00000	38.15695			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	38.20848	100.00000	38.11592			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On	20/08/2015	Spot Bond			100.00000	15.72962	100.00000	15.69152			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.25433	100.00000	1.25196			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	63.14553	100.00000	62.99088			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	63.14553	100.00000	62.99088			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	29.44585	100.00000	29.37452			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	31.65174	100.00000	31.57422			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	93.62319	100.00000	93.39030			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.66157	100.00000	10.64140			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.66157	100.00000	10.64140			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	38.75688	100.00000	38.66299			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.47740	100.00000	13.44474			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.27714	100.00000	14.24255			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.12089	100.00000	13.08910			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.36178	100.00000	13.32940			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.46776	100.00000	13.43513			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.97058	100.00000	12.94171			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.97058	100.00000	12.94171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On	30/07/2017	Spot Bond			100.00000	13.03961	100.00000	13.01059			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.92819	100.00000	12.89686			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.03961	100.00000	13.01059			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.90155	100.00000	12.87284			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.50955	100.00000	20.47075			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.27004	100.00000	20.22093			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.84070	100.00000	82.65784			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.44841	100.00000	38.35526			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.64644	100.00000	12.61581			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.44841	100.00000	38.35526			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.84070	100.00000	82.65784			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.40955	100.00000	8.38918			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.40243	100.00000	8.38207			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.41233	100.00000	8.39195			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.20841	100.00000	8.18852			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.10566	100.00000	38.01335			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.61785	100.00000	8.59697			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	64.97941	100.00000	64.82026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On	12/07/2013			100.00000	45.32695	100.00000	45.21594			0.00	0	0.00
ACL103	On	18/01/2013			100.00000	64.99102	100.00000	64.83185			0.00	0	0.00
ACL104	On	20/12/2019			100.00000	10.33793	100.00000	10.31288			0.00	0	930,000.00
ACL114	On	20/03/2014			100.00000	27.02280	100.00000	26.95734			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	37.63964	100.00000	37.55588			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	30.78621	100.00000	30.71163			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	90.19683	100.00000	89.97897			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	9.15251	100.00000	9.13010			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	9.16418	100.00000	9.14174			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	6.34568	100.00000	6.33364			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	24.41499	100.00000	24.35519			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.44301	100.00000	3.43539			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.21338	100.00000	4.20410			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	5.33078	100.00000	5.32070			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	3.58231	100.00000	3.57443			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	3.71937	100.00000	3.71118			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	7.97723	100.00000	7.95791			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	24.41499	100.00000	24.35519			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	20.34948	100.00000	20.30018			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	20.29651	100.00000	20.24734			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	7.84472	100.00000	7.82572			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	2.39838	100.00000	2.39257			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	7.83453	100.00000	7.81554			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	1.61483	100.00000	1.61123			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	83.00354	100.00000	82.82031			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	1.61483	100.00000	1.61123			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	20.34948	100.00000	20.30018		440,000,000,000.00	4,400,000	2,200,000.00	
ACL143	On	20/12/2016			100.00000	10.41849	100.00000	10.39325			0.00	0	1,106,180.00
ACL144	On	20/12/2016			100.00000	9.77067	100.00000	9.74701			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.00782	100.00000	7.98841			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	35.07069	100.00000	34.98573			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014	Spot Bond			100.00000	27.67105	100.00000	27.61627			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.41085	100.00000	27.35658			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.82895	100.00000	9.80949			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.73295	100.00000	23.67546			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.71885	100.00000	15.68772			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.54438	100.00000	15.51360			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.88304	100.00000	15.85160			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.80697	100.00000	9.78755			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.42233	100.00000	9.40368			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.74963	100.00000	15.71845			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.86252	100.00000	15.83112			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.38040	100.00000	10.36418			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.33774	100.00000	12.31332			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.80095	100.00000	15.76967			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.11780	100.00000	29.04727			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.40684	100.00000	19.35983			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.75690	100.00000	26.69208			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On	20/06/2019	Spot Bond			100.00000	0.27811	100.00000	0.27767			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.12672	100.00000	9.10462		660,000,000,000.00	660,000,000,000.00	6,600,000	2,200,000.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.73890	1.75000	101.69967			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.28231	100.00000	15.24530			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.30095	100.00000	15.26389			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.24652	100.00000	0.24593			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.24652	100.00000	0.24593			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	71.44157	100.00000	71.30803			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	71.42107	100.00000	71.28757			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	59.38488	100.00000	59.25345			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.48724	100.00000	2.48122			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.71763	100.00000	14.68198			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.71763	100.00000	14.68198			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.71763	100.00000	14.68198			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.20838	100.00000	11.18371		20,000,000,000.00	20,000,000,000.00	200,000	8,693,414.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	13.32460	100.00000	13.29511			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.28376	100.00000	24.22428			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.31136	100.00000	18.27106		20,000,000,000.00		200,000	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.54481	100.00000	25.48225			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.32623	100.00000	13.29673			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.38563	100.00000	5.37181			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	32.35666	100.00000	32.28466			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.71200	100.00000	9.68822			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.47303	100.00000	12.44542			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.88613	100.00000	10.85177			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.57377	100.00000	9.54355			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.41979	100.00000	20.37459			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.14844	100.00000	9.12604			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	38.87936	100.00000	38.78518			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	44.71351	100.00000	44.61508			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.73656	100.00000	22.68088			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.16023	100.00000	25.10455			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.31572	100.00000	13.28625			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	30.47248	100.00000	30.39866			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.31588	100.00000	16.27592			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	46.82567	100.00000	46.71099			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.47713	100.00000	17.43432			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.44932	100.00000	17.40659			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.32878	100.00000	14.29370			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	15.18378	100.00000	15.14659			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.37013	100.00000	12.33984			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	14.43697	100.00000	14.40162			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	14.43697	100.00000	14.40162			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.43697	100.00000	14.40162			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.84606	100.00000	14.80970			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.85923	100.00000	15.82039			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.47713	100.00000	17.43432			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	13.95162	100.00000	13.91745			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	99.95648	8.00000	99.93474			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	2.80098	100.00000	2.79412			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.79263	100.00000	1.78824			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.79263	100.00000	1.78824			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.69514	100.00000	16.65425			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.53347	100.00000	63.30149			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.82185	100.00000	6.79695			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.16990	100.00000	19.12295			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.79263	100.00000	1.78824			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.79243	100.00000	1.78794			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.39438	100.00000	4.38607			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.59856	100.00000	18.55301			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.92678	100.00000	16.88533			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.44864	100.00000	10.42304			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.44919	100.00000	10.42388			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.63289	100.00000	12.60196			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	10.94619	100.00000	10.91938			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	28.08520	100.00000	28.01717			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	19.56418	100.00000	19.51678			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP59U On	17/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BCP60U On	07/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	3.40362	100.00000	3.39605			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	8.18693	100.00000	8.17140			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	9.14163	100.00000	9.12428			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	9.50358	100.00000	9.48254			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	31.46457	100.00000	31.38835			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	45.12651	100.00000	46.98678			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	29.69801	100.00000	29.62606			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	28.72340	100.00000	28.65381			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	48.21241	100.00000	48.09433			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	42.93318	100.00000	42.82917			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	68.27290	100.00000	68.10569			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.97506	100.00000	7.95575			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	20.03611	100.00000	19.98757			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	99.25684	100.00000	99.00036			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.74434	100.00000	10.71802			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.80207	100.00000	10.77562			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.97530	100.00000	10.94842			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.55273	100.00000	11.52443			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.13015	100.00000	12.10045			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.74694	100.00000	13.71327			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.66039	100.00000	2.65388			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.59595			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.34806	100.00000	8.32784			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	8.90750	100.00000	8.88593			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.06007	100.00000	9.03813			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.51087	8.00000	105.48750			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.51780	100.00000	9.49474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	10.33152	100.00000	10.30649			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.27696	100.00000	30.20958		820,000,000,000.00		8,200,000	7,550,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	101.16536	100.00000	100.90052			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	98.51488	100.00000	98.25698			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	24.74576	1,000.00000	24.57912			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.37547	100.00000	12.34549			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.93567	100.00000	6.91887			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.86774	100.00000	7.84868			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.39619	100.00000	12.36617			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.73816	100.00000	12.70730			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.35993	100.00000	13.32755			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.95059	100.00000	15.91195			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.88566	100.00000	14.84960			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3On	15/06/2013	Spot Bond			100.00000	56.38821	100.00000	56.25161			0.00	0	0.00
BSR05 On	01/07/2013	Spot Bond			100.00000	45.08171	100.00000	44.97130			0.00	0	0.00
BSR08 On	07/12/2012	Spot Bond			100.00000	71.42953	100.00000	71.29425			0.00	0	0.00
BSR09 On	20/12/2013	Spot Bond			100.00000	37.76905	100.00000	37.65112			0.00	0	0.00
BUS01UOn	30/09/2016	Spot Bond			100.00000	7.39469	100.00000	7.37659			0.00	0	0.00
CBL05 On	02/11/2012	Spot Bond			100.00000	93.43250	100.00000	93.20123		300,000,000,000.00		3,000,000	1,500,000.00
CBL06 On	02/11/2014	Spot Bond			100.00000	27.72998	100.00000	27.66893		20,000,000,000.00		200,000	4,200,000.00
CBL08 On	02/11/2016	Spot Bond			100.00000	18.52059	100.00000	18.47982			0.00	0	0.00
CBL09 On	29/01/2017	Spot Bond			100.00000	13.85835	100.00000	13.82442			0.00	0	0.00
CBL10 On	06/05/2014	Spot Bond			100.00000	30.83571	100.00000	30.76101		1,000,000,000,000.00		10,000,000	5,000,000.00
CBL11 On	06/05/2016	Spot Bond			100.00000	15.74717	100.00000	15.71251			0.00	0	11,700,000.00
CBL12 On	06/09/2018	Spot Bond			8.00000	61.53467	8.00000	61.52155			0.00	0	0.00
CBL13 On	01/02/2019	Spot Bond			100.00000	0.27831	100.00000	0.27763			0.00	0	0.00
CBL14 On	01/02/2019	Spot Bond			8.00000	59.61898	8.00000	59.60613			0.00	0	0.00
CBL15 On	18/05/2015	Spot Bond			100.00000	21.31698	100.00000	21.25043			0.00	0	0.00
CBL16 On	18/05/2017	Spot Bond			100.00000	12.05154	100.00000	12.02502		40,000,000,000.00		400,000	4,650,000.00
CCT01 On	23/06/2023	Spot Bond			100.00000	12.72184	100.00000	12.69368			0.00	0	0.00
CCT02 On	12/06/2024	Spot Bond			100.00000	12.03958	100.00000	12.01294			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On	15/03/2025	Spot Bond			100.00000	14.06832	100.00000	14.03736			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.52222	100.00000	13.48946			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	104.01667	12.05000	103.99441			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	63.06203	100.00000	62.90927			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	29.69546	100.00000	29.62273			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.85396	100.00000	23.79554			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.46154	100.00000	88.24940			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.28747	100.00000	9.25847			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.68398	100.00000	82.50146			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	57.80075	100.00000	57.66071			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.34488	100.00000	31.26895			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.95977	100.00000	55.82420			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.95977	100.00000	55.82420			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.95977	100.00000	55.82420			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116 On	31/08/2013	Spot Bond			100.00000	41.24096	100.00000	41.14106			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	55.98465	100.00000	55.84901			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	55.73587	100.00000	55.60084			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	55.53684	100.00000	55.40229			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	59.91882	100.00000	59.77367			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	97.46040	100.00000	97.20660			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.56273	100.00000	19.51534			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	45.10222	100.00000	44.99176			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	97.47628	100.00000	97.22244			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.41730	100.00000	19.37026			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	38.27704	100.00000	38.18430			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	38.03711	100.00000	37.94496			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.18600	100.00000	20.13710			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	41.37890	100.00000	41.27866			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.13621	100.00000	41.03655			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	41.88857	100.00000	41.78710			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.03440	100.00000	55.89865			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.86026	100.00000	55.72493			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143 On	20/09/2013	Spot Bond			100.00000	38.51696	100.00000	38.42365			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	49.36386	100.00000	49.25520			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.55575	13.64000	102.51878			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	45.82880	100.00000	45.72793			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.24291	100.00000	43.13816			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.99929	100.00000	87.79321			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.11780	100.00000	29.04727			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.64802	100.00000	39.55197			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.64802	100.00000	39.55197			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.17948	100.00000	65.01985			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.89476	100.00000	17.85141			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	90.04357	100.00000	89.82763			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.22206	100.00000	13.19003			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.03899	100.00000	13.00740			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.89724	100.00000	35.81028			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.89724	100.00000	35.81028			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.89724	100.00000	35.81028			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.89268	100.00000	35.80573			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168 On	30/04/2014	Spot Bond			100.00000	35.89724	100.00000	35.81028			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.89724	100.00000	35.81028			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.12089	100.00000	13.08910			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.89724	100.00000	35.81028			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.74014	100.00000	87.53466			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.14441	100.00000	65.98242			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.38801	100.00000	66.22543			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.23040	100.00000	66.06818			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.23040	100.00000	66.06818			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.38754	100.00000	33.30576			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.71934	100.00000	10.69337			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66692	100.00000	66.66691			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66692	100.00000	66.66691			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.18510	100.00000	13.15316			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.10307	100.00000	10.08059			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.18510	100.00000	13.15316			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.62148	100.00000	9.59792			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.30232	100.00000	33.22164			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188 On	20/06/2014	Spot Bond			100.00000	34.75819	100.00000	34.67399			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	91.92121	100.00000	91.70078			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.95337	2.76000	100.94577			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.79954	100.00000	12.76854			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.09614	2.76000	106.05066			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.67907	8.25000	102.65664			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.77040	100.00000	34.68617			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.18510	100.00000	13.15316			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.18510	100.00000	13.15316			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.37118	100.00000	4.36000			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.60313	2.40000	110.55684			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.39842	100.00000	13.36596			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	55.53528	100.00000	55.39828			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	55.83537	100.00000	55.70011			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.54688	100.00000	56.40990			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.61457	100.00000	40.51617			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.21103	100.00000	16.17133			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214 On	12/10/2014	Spot Bond			100.00000	16.21103	100.00000	16.17133			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.65489	8.52000	101.63173			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.71590	100.00000	23.66355			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.53633	100.00000	23.47868			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.60835	8.64500	101.58486			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.60835	8.64500	101.58486			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.36260	100.00000	34.27935			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.99380	100.00000	35.90661			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.53079	100.00000	11.50526			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.26899	100.00000	10.24411			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.12610	100.00000	11.09915			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	56.18689	100.00000	56.05077			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	56.20708	100.00000	56.07092			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.74658	100.00000	17.70312			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.74658	100.00000	17.70312			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.91276	100.00000	36.83969			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233 On	02/02/2013	Spot Bond			100.00000	58.79116	100.00000	58.64874			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.78776	100.00000	60.63888			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.78776	100.00000	60.63888			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.78248	100.00000	14.75321			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.60735	100.00000	1.60346			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	56.96633	100.00000	56.82833			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.31798	100.00000	10.29755			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.18781	9.35000	103.16191			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.18781	9.35000	103.16191			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	15.36922	100.00000	15.33199			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On	26/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	15.15338	100.00000	15.11667			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	102.43654	9.65000	102.41031			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	28.92442	100.00000	28.85435			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	64.13574	100.00000	63.93330			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	26.96081	100.00000	26.89548			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	26.96081	100.00000	26.89548			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	1.85572	100.00000	1.84992			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269	On	20/06/2017			100.00000	10.66422	100.00000	10.63838			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.17156	100.00000	12.14208			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.95589	100.00000	8.93420			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.90564	100.00000	8.88407			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.95589	100.00000	8.93420			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.73235	100.00000	1.72694			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.62703	100.00000	12.58761			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.71617	100.00000	1.71082			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.93579	100.00000	8.91414			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.21815	100.00000	18.17402			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.71142	100.00000	10.67798			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.50335	100.00000	16.45183			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.75379	100.00000	20.70761			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.75379	100.00000	20.70761			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00027	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	56.11503	100.00000	55.99083			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	57.04629	100.00000	56.90810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	57.02062	100.00000	56.88248			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	89.15607	100.00000	88.92834			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	84.60289	100.00000	84.38577			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	57.00778	100.00000	56.86968			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	58.97100	100.00000	58.84120			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.82733	100.00000	62.67345			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.82733	100.00000	62.67345			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.60232	100.00000	8.58125			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	55.99494	100.00000	55.87102			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	56.00761	100.00000	55.88365			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	57.02062	100.00000	56.88248			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	57.02062	100.00000	56.88248			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.70250	100.00000	13.66930			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	58.10304	100.00000	57.97445			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.50358	100.00000	9.48254			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00171	100.00000	0.00171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00191	100.00000	0.00191			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	82.95011	100.00000	82.76578			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	82.98805	100.00000	82.80362			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	82.97179	100.00000	82.78740			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	114.70925	100.00000	114.41384			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	83.00702	100.00000	82.82256			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.07272	100.00000	10.05366			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.07272	100.00000	10.05366			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.10587	100.00000	12.07622			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.10587	100.00000	12.07622			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.36865	100.00000	10.34353			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.82051	100.00000	9.79671			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.15687	100.00000	9.13468			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	100.66545	100.00000	100.39914			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.25736	100.00000	9.23493			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.88631	100.00000	17.84693			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	57.29827	100.00000	57.17146			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.20856	100.00000	10.18598			0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	12.85543	100.00000	12.82698			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.72422	100.00000	16.68721			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.42378	100.00000	13.39423			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	71.86133	100.00000	71.72499			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.06727	5.86800	102.05133			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.58142	7.17500	100.56198			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.55369	100.00000	1.54993			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	9.17130	100.00000	9.14908			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	60.12314	100.00000	59.98971			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	94.23815	100.00000	94.00256			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	57.68595	100.00000	57.55793			0.00	0	0.00
DENG32	On	02/07/2012	Spot Bond			100.00000	98.91598	100.00000	98.64865			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
DENG34	On	05/07/2012	Spot Bond			100.00000	98.11827	100.00000	97.85523			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	99.05080	100.00000	98.79013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	99.18256	100.00000	98.91304			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	48.38887	100.00000	48.28119			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	18.85182	100.00000	18.81010			0.00	0	16,045,847.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.15562	100.00000	13.12635			227,000,000,000.00	2,270,000	79,168,178.00
DV23	On	27/02/2023	Spot Bond			100.00000	13.13897	100.00000	13.10973			11,000,000,000.00	110,000	132,361,758.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.64612	100.00000	97.38916			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	18.89487	100.00000	18.85283			549,540,000,000.00	5,495,400	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.47364	100.00000	15.43574			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	94.75207	100.00000	94.51461			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.32507	100.00000	13.29087			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.93084	2.55000	101.88775			0.00	0	20,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.94330	100.00000	14.91005			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.70725	100.00000	13.67708			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.99169	8.00000	116.96676			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.35199	100.00000	13.31965			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	101.09617	100.00000	100.82513			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	98.19262	100.00000	97.93691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ178U	On	13/09/2012	Spot Bond			100.00000	85.05656	100.00000	84.86456			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	85.04624	100.00000	84.85426			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.80781	100.00000	23.74700			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.84487	100.00000	26.78512			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	15.74705	100.00000	15.70890			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.88911	100.00000	1.88315			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	89.73302	100.00000	89.51885			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.62600	100.00000	22.57119			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	89.99713	100.00000	89.78234			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.00290	100.00000	21.94959			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	90.10717	100.00000	89.89212			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.76980	100.00000	22.71464			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	41.23241	100.00000	41.13252			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.47565	100.00000	21.42363			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.51633	100.00000	13.48358			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	41.25474	100.00000	41.15480			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.16713	100.00000	17.12935			0.00	0	6,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.71934	9.25000	101.69422		1,623,763,500,000.00	175,542,000	625,161,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	104.24275	10.00000	104.21480			1,700,000,000.00	170,000	41,050,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.84715	7.85000	101.82572			1,884,000,000.00	240,000	6,666,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.12302	7.50000	102.10259			1,620,000,000.00	216,000	715,545,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	84.26712	100.00000	84.07860			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.74550	100.00000	11.71705			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.42974	100.00000	11.40205			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	41.93783	100.00000	41.83625			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	42.12485	100.00000	42.02280			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.99595	8.37500	100.97320			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	43.05990	100.00000	42.95558			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	26.44634	100.00000	26.38812			40,000,000,000.00	400,000	5,100,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.11035	100.00000	9.09020			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	92.05099	100.00000	91.82481			1,600,000,000,000.00	16,000,000	8,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	85.32580	100.00000	85.13143			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.02503	100.00000	10.00075			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.99176	100.00000	7.97240			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.68603	100.00000	1.68190			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	12.64680	100.00000	12.61881			0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On	21/12/2018			100.00000	9.09847	100.00000	9.07643			600,000,000,000.00	6,000,000	3,000,000.00
FRBI01	On	30/06/2014			100.00000	34.71395	100.00000	34.62445			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	51.76140	100.00000	51.64622			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.25741	100.00000	4.24644			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	5.77078	100.00000	5.75800			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	3.16702	100.00000	3.16001			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	3.61432	100.00000	3.60632			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	0.29126	100.00000	0.29070			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.01938	100.00000	0.01934			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01786	100.00000	0.01783			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	29.67791	100.00000	29.61222			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	63.62607	100.00000	63.47024			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.00971	100.00000	32.94436			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC104 On	20/03/2014	Spot Bond			100.00000	28.79262	100.00000	28.73561			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04310	100.00000	0.04300			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.61397	100.00000	10.58826			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	59.17514	100.00000	59.03178			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.61325	100.00000	13.58028			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	89.54724	100.00000	89.33353			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.30760	100.00000	9.28506			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.13162	100.00000	10.10708			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	29.44011	100.00000	29.36879			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	1.29797	100.00000	1.29342			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.32129	100.00000	1.31611			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.46390	100.00000	13.43129			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On	20/06/2017			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.46939	100.00000	1.46583			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.55846	100.00000	1.55332		1,000,000,000,000.00		10,000,000	10,000,000.00
FRC17	On	03/06/2014			100.00000	30.16560	100.00000	30.09884			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.23645	100.00000	24.17709			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.63374	100.00000	16.59343			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.69901	100.00000	13.66583			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	44.88802	100.00000	44.77809			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.14778	6.90500	100.12928			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.19167	100.00000	9.16940			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	45.29171	100.00000	45.18079			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	27.14367	100.00000	27.07791			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	1.07115	100.00000	1.06853			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	102.39855	5.87500	102.38226			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	10.82711	100.00000	10.80087			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	10.91681	100.00000	10.89036			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.31158	100.00000	6.29754			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.32314	100.00000	21.28280			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.78214	100.00000	5.76928			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.94993	100.00000	6.93447			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	82.97450	100.00000	82.79012			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.83376	100.00000	10.81325			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	83.11956	100.00000	82.93607			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.07115	100.00000	1.06853			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.04282	100.00000	16.00396			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.23201	100.00000	16.19268			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.62889	100.00000	14.59345			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.38581	4.73000	104.33555			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.51239	100.00000	83.32803			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.82804	100.00000	14.79212			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.67101	100.00000	9.64759			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.76731	100.00000	10.74122			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.61564	100.00000	23.55843			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016	Spot Bond			100.00000	12.24233	100.00000	12.21267			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.86361	100.00000	11.83487			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.72876	100.00000	82.54614			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.71858	100.00000	82.53598			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	57.30262	100.00000	57.18917			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	57.30838	100.00000	57.19492			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	57.33144	100.00000	57.21793			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	55.41245	100.00000	55.27821			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.44436	100.00000	10.42369			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.67359	100.00000	14.64454			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.43336	100.00000	10.41271			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.52055	100.00000	18.48389			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.22890	100.00000	15.19876			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	42.35485	100.00000	42.25225			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	45.40812	100.00000	45.29811			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	42.45521	100.00000	42.35236			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	45.51620	100.00000	45.40593			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	42.70225	100.00000	42.59881			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	42.77946	100.00000	42.67582			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	43.59005	100.00000	43.48446			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	44.58593	100.00000	44.47792			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.21126	100.00000	45.10173			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.18793	100.00000	19.13892			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	39.88486	100.00000	39.78824			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.87367	100.00000	23.81519			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	11.34284	100.00000	11.30704			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.53502	100.00000	12.50431			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	2.01878	100.00000	2.01241			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.34867	100.00000	8.32845			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.35930	100.00000	0.35817			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.77078	100.00000	5.75800			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.77078	100.00000	5.75800			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.77078	100.00000	5.75800			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.87337	100.00000	3.86476			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.53795	100.00000	8.51704			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	4.15492	100.00000	4.14422			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	68.62334	100.00000	68.62334			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.98036	100.00000	98.71781			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.98036	100.00000	98.71781			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.67347	100.00000	2.66693			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	95.42879	100.00000	95.18472			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.59767	100.00000	11.56926			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	93.09463	100.00000	92.85714			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	37.62634	100.00000	37.53519			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.16343	100.00000	38.07098			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.53914	2.00000	103.49685			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.69029	100.00000	63.53600			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	54.94128	100.00000	54.80819			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.17840	100.00000	54.00925			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.85465	100.00000	0.85129			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.68428	100.00000	1.67902			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.51047	100.00000	52.34652			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.00000	51.85776	100.00000	51.69586			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00262	100.00000	0.00260			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.44336	100.00000	9.41387			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.61213	100.00000	1.60710			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.67162	100.00000	27.58331			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.57988	100.00000	16.52812			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.71061	100.00000	26.65182			0.00	0	151,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.17109	100.00000	21.12448			11,100,000,000.00	111,000	111,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.58932	9.00000	98.56287			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.28868	8.00000	104.26374			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.21268	100.00000	13.18345			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.70934	9.00000	100.69316			3,600,000,000.00	400,000	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.19107	100.00000	11.16630			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.63482	100.00000	12.60670			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.44623	100.00000	9.42533			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.38099	100.00000	2.37522			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.12502	100.00000	11.08952			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.99455	9.48500	101.96874			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2013	Spot Bond			100.00000	65.03267	100.00000	64.88794			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	355.00
GPT11	On	29/01/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009		1,000,000,000,000.00	0.00	10,000,000	5,000,000.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	86.57433	100.00000	86.37346			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	86.58846	100.00000	86.38757			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	86.67902	100.00000	86.47790			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	89.18401	100.00000	88.97166			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD171	On	12/07/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD172	On	18/07/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.37831	100.00000	8.35780			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.55017	100.00000	10.52433			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	89.10716	100.00000	88.89500			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	89.23890	100.00000	89.02643			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	89.29379	100.00000	89.08119			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	89.49141	100.00000	89.27834			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.57331	100.00000	20.52347			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.39831	100.00000	11.37070			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	6.59137	100.00000	6.57523			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	9.48133	100.00000	9.45836			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	10.04954	100.00000	10.02493		20,000,000,000.00	0.00	200,000	100,000.00
GSIZ16	On	23/09/2016			100.00000	9.80373	100.00000	9.75036			0.00	0	0.00
HMS1B2	On	19/07/2012			100.00000	96.47600	100.00000	96.22670			0.00	0	0.00
HMS1B3	On	19/07/2012			100.00000	96.47600	100.00000	96.22670			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5On	19/07/2012	Spot Bond			100.00000	99.49087	100.00000	99.23378			250,000,000,000.00	2,500,000	1,250,000.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	104.28976	100.00000	104.02028			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	44.51565	100.00000	44.40662			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.63903	100.00000	14.60318			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.33323	100.00000	16.29323			0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	96.55164	100.00000	96.30215			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	44.71520	100.00000	44.60569			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.03173	100.00000	14.99491			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.72593	100.00000	16.68496			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	96.64936	100.00000	96.39961			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	45.07440	100.00000	44.96401			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.53662	100.00000	15.49857			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.23083	100.00000	17.18862			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	96.99608	100.00000	96.74544			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	45.55333	100.00000	45.44176			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.15372	100.00000	16.11415			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	97.42159	100.00000	97.16985			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	98.05198	100.00000	97.79863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20On	31/07/2020	Spot Bond				100.00000	13.71603	100.00000	13.68550			2,260,100,000,000.00	22,601,000	48,215,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.77078	100.00000	5.75800			0.00	0	98,250,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.76588	100.00000	5.75312			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	12.89153	100.00000	12.86284			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	12.89153	100.00000	12.86283			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond				2.50000	99.70299	2.50000	99.58503			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.22941	100.00000	15.20051			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	91.31677	100.00000	91.09458			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	84.01601	100.00000	83.82805			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	85.11568	100.00000	84.92268			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	23.11631	100.00000	23.06542			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	56.85074	100.00000	56.71302			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	16.14716	100.00000	16.10804			0.00	0	1,200,000.00
IBL14	On 28/06/2015	Spot Bond				100.00000	15.30857	100.00000	13.68363			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	54.64528	100.00000	45.01890			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	38.90074	100.00000	38.80650			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	27.22609	100.00000	27.16014			1,800,000,000,000.00	18,000,000	9,000,000.00
IBL20	On 15/03/2014	Spot Bond				100.00000	33.74514	100.00000	33.67087			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	16.43578	100.00000	16.39961			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.46512	100.00000	13.43548			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.85788	100.00000	30.78958			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.03254	100.00000	30.95653			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.94121	1.75000	105.89865			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.95935	8.27000	102.93643			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.57940	100.00000	2.57315			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.67923	100.00000	4.66881			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.87337	100.00000	3.86476			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.41478	100.00000	11.37875			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	2.03159	100.00000	2.02517			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.06005	8.76500	102.03614			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.58788	100.00000	16.53610		5,000,000,000,000.00	50,000,000	25,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	10.02557	100.00000	9.99427			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	55.20373	100.00000	55.08221			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.57827	100.00000	15.54380			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.57827	100.00000	15.54380			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.04211	5.00000	102.02827			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.38307	100.00000	19.34017			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	12.28287	100.00000	12.24452			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.54485	100.00000	7.52658			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.29693	100.00000	21.25006			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	54.35872	100.00000	54.23907			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.12818	100.00000	14.09396			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND227	On	03/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.67773	100.00000	60.53074			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.96758	100.00000	14.93093			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.86198	100.00000	18.81578			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.58384	100.00000	17.54078			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	75.05889	100.00000	74.91342			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.82688	100.00000	83.63636			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	63.27581	100.00000	63.15576			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.67716	100.00000	8.65614			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.15535	100.00000	23.09926			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.49757	100.00000	9.47456			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING141	On	07/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	84.58598	100.00000	84.39418			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	83.42077	100.00000	83.23415			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	77.14286	100.00000	76.92308			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	102.10087	6.50000	102.08891			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.31663	100.00000	66.97450			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176		3,000,000,000,000.00	0.00	30,000,000	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.36557	100.00000	60.05065			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	79.53890	100.00000	79.31034			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	78.40909	100.00000	78.18697			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	79.74941	100.00000	79.52413			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	93.26759	100.00000	93.03557			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.75113	100.00000	62.59911			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.87112	100.00000	42.76726			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.87112	100.00000	42.76726			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.08556	100.00000	44.97514			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	32.61623	100.00000	32.53721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	94.49086	100.00000	94.25346			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	19.10558	100.00000	19.05879			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.48918	100.00000	22.43470			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.48647	100.00000	40.38840			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.96149	100.00000	17.90480			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.19222	100.00000	12.15374			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.80376	100.00000	9.77282			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.80435	8.80000	101.78040			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.00438	100.00000	32.93172			0.00	0	24,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.66084	100.00000	13.89730			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.25546	100.00000	13.22628			40,000,000,000.00	400,000	1,200,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.81745	100.00000	22.76217			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.46512	100.00000	16.42524			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.64461	100.00000	18.60334			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.27447	100.00000	9.25200			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02738	100.00000	0.02732			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.12429	2.75000	101.11671			0.00	0	1,031,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	102.75957	2.60000	102.71587			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.95161	100.00000	6.92967			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	61.40647	100.00000	61.27057			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.18740	100.00000	66.02530			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.39921	100.00000	16.36311			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.37724	100.00000	11.34967			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.36395	2.60000	101.31762			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678		6,000,000,000,000.00	60,000,000	60,000,000.00	
IVA227	On	05/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On	19/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	44.57495	100.00000	44.46577			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.59226	100.00000	8.57145			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.29554	100.00000	24.23604		200,000,000,000.00	2,000,000	1,000,000.00	
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.10198	100.00000	64.94427			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.71909	100.00000	64.56231			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	71.07394	100.00000	70.91578			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	67.03484	100.00000	66.88808			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	67.87716	100.00000	67.72611			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	58.77924	100.00000	58.64914			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	96.13768	100.00000	95.89673			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.37473	100.00000	15.34089			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.98348	100.00000	43.87576			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	8.63171	100.00000	8.61079			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	111.96325	100.00000	111.65818			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	86.46196	100.00000	86.26635			400,000,000,000.00	4,000,000	7,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			20,000,000,000,000.00	200,000,000	200,000,000.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.62886	100.00000	65.46813			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	32.10838	100.00000	32.02974			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	89.53760	100.00000	89.32288			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	55.46655	100.00000	55.33218			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	22.71910	100.00000	22.66406			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	98.11321	100.00000	97.84946			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	21.86523	100.00000	23.44611			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	17.49746	100.00000	17.44223			0.00	0	133,350,000.00
MBP011	On	30/01/2013	Spot Bond			100.00000	63.32925	100.00000	63.17416			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			100.00000	63.54128	100.00000	63.38566			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013 On	29/01/2014	Spot Bond			100.00000	31.23081	100.00000	31.15432			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.76978	100.00000	97.51248			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	88.23624	100.00000	88.02863			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.75680	100.00000	30.68148			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	60.29738	100.00000	60.15130			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.19260	100.00000	29.12188			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.77898	100.00000	31.70115			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.05478	100.00000	14.02073			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.73328	100.00000	16.69274			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.57001	100.00000	3.56137			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.57685	8.00000	101.55508			376,000,000.00	47,000	47,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.04975	100.00000	83.86130			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.78323	100.00000	20.73288			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.86253	100.00000	15.82742			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.86253	100.00000	15.82742			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.13334	100.00000	3.12640			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.50587	100.00000	0.50475			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00116	100.00000	0.00115			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.94907	8.59000	101.92564			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	99.82461	9.34000	99.79958			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	99.81234	10.01000	99.78556			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.82015	100.00000	21.77186			0.00	0	101,992,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.92610	100.00000	11.89721			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.30239	100.00000	7.28470			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.59244	100.00000	10.56678			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.46234	100.00000	17.42389			0.00	0	15,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.91487	100.00000	17.85894			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	100.65990	8.78500	100.63626			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	54.79795	100.00000	54.66520			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	100.60190	8.00000	100.58034		163,200,000,000.00	20,400,000	9,800,000.00	
MTN02 On	13/07/2014	Spot Bond			100.00000	31.93986	100.00000	31.86879		40,000,000,000.00	400,000	2,200,000.00	
MTN03 On	13/07/2015	Spot Bond			100.00000	21.27447	100.00000	21.22713			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	16.20287	100.00000	16.16682			0.00	0	4,550,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	40.20067	100.00000	40.11169			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC09On	18/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	0.07069	100.00000	0.07052			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.07069	100.00000	0.07052			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.72497	100.00000	6.70867			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.80856	100.00000	6.79207			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.89216	100.00000	6.87546			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.95904	100.00000	6.94218			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	7.07050	100.00000	7.05337			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	7.12623	100.00000	7.10897			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	7.19311	100.00000	7.17568			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	7.36030	100.00000	7.34246			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	7.47176	100.00000	7.45366			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	7.59437	100.00000	7.57597			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.70583	100.00000	7.68716			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.76156	100.00000	7.74276			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	8.43033	100.00000	8.40991			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	9.21057	100.00000	9.18825			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.07069	100.00000	0.07052			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On	14/08/2020			100.00000	0.07069	100.00000	0.07052			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.93917	100.00000	30.86340			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	15.62559	100.00000	15.58732			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.44216	100.00000	9.41928		3,000,000,000,000.00	30,000,000	15,000,000.00	
NBK13B	On	21/02/2017			100.00000	1.58029	100.00000	1.57647			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	85.30556	100.00000	85.11124			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	19.89480	100.00000	19.85102		60,000,000,000.00	600,000	8,500,000.00	
NBK2B	On	15/09/2015			100.00000	13.27610	100.00000	13.24394			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	14.80474	100.00000	14.77214		20,000,000,000.00	200,000	6,200,000.00	
NBK4	On	28/10/2024			100.00000	0.01938	100.00000	0.01934			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	64.87820	100.00000	64.71931			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	20.56365	100.00000	20.51814			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.15356	100.00000	18.10910			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.28602	100.00000	9.26328			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	32.72554	100.00000	32.65351			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	26.48659	100.00000	26.41845			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	15.97008	100.00000	15.93493		40,000,000,000.00	400,000	9,350,000.00	
NBK9B	On	23/03/2016			100.00000	10.25587	100.00000	10.20180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKI1	On	31/03/2013	Spot Bond			100.00000	65.15798	100.00000	64.99077			300,000,000,000.00	3,000,000	2,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	63.62403	100.00000	63.46821			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	57.76519	100.00000	57.62525			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	94.29167	100.00000	94.05475			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.27247	100.00000	22.23033			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.05633	100.00000	36.98621			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.24253	100.00000	21.20234			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.14543	100.00000	20.10731			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	16.84788	100.00000	16.80706			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	56.88118	100.00000	56.74338			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	55.12546	100.00000	54.98946			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	54.95514	100.00000	54.82201			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	54.95514	100.00000	54.82201			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	54.95514	100.00000	54.82201			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	17.68437	100.00000	17.64105			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	17.16512	100.00000	17.12308			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	18.66129	100.00000	18.61559			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.00000	16.41785	100.00000	16.37807			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On	30/11/2015			100.00000	9.32019	100.00000	9.30255			0.00	0	0.00
NCLN62	On	02/12/2015			100.00000	12.92635	100.00000	12.89503			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	9.18004	100.00000	9.16267			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.27722	100.00000	12.24715			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	13.01091	100.00000	12.97904			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.20768	100.00000	12.17778			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	83.85134	100.00000	83.72675			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	35.15585	100.00000	35.07069			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	27.92632	100.00000	27.87103			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	27.83606	100.00000	27.78095			0.00	0	0.00
NED10	On	15/08/2012			100.00000	90.15264	100.00000	89.93488			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.79550	100.00000	19.75193			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.80973	100.00000	83.62224			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	71.89953	100.00000	71.76514			0.00	0	0.00
NED6	On	20/09/2013			100.00000	45.56565	100.00000	45.46535			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.82094	100.00000	36.73900		20,000,000,000.00	200,000	4,800,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	7.01399	100.00000	6.99681			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	16.87628	100.00000	16.83913			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.72176	100.00000	11.69336			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	8.46100	100.00000	8.43929			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.36594	100.00000	13.33620			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.51179	100.00000	11.48392			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.68274	6.82500	100.66423			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.65885	6.58500	100.64099			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	56.00730	100.00000	55.87162			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.73347	100.00000	9.70308			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.73036	100.00000	11.70194			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.69270	6.92500	100.67391			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	56.00730	100.00000	55.87162			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.73347	100.00000	9.70308			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.94892	100.00000	11.91998			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11On	22/05/2014	Spot Bond			7.32500	100.73248	7.32500	100.71263			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	56.00730	100.00000	55.87162			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	9.73347	100.00000	9.70308			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	88.46028	100.00000	88.25165			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	59.75738	100.00000	59.61262			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	88.59078	100.00000	88.38184			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	59.97091	100.00000	59.82563			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	88.65603	100.00000	88.44693			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	60.23782	100.00000	60.09189			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	60.58481	100.00000	60.43803			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.75238	100.00000	9.72875			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.82095	8.21500	100.79868			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	46.92850	100.00000	46.80863			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.77690	100.00000	32.70475			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.51378	100.00000	13.48386			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.97087	100.00000	13.94012			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.54014	100.00000	6.52336			0.00	0	82,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On	30/11/2028			100.00000	13.03419	100.00000	13.00533			0.00	0	5,300,000.00
NTC08	On	13/07/2012			100.00000	98.47956	100.00000	98.22108			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	64.95327	100.00000	64.79419			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	31.64260	100.00000	31.56510			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	31.47329	100.00000	31.39621			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	2.44537	100.00000	2.43944			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	9.91148	100.00000	9.88747			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	13.26903	100.00000	13.23654			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.32528	100.00000	13.29264			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.35901	100.00000	13.32630			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.16883	100.00000	14.13413			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.06863	100.00000	15.03173			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.69236	100.00000	20.64167			0.00	0	0.00
OML01	On	27/10/2015			100.00000	16.34916	100.00000	16.31298			0.00	0	88,300,000.00
OTCA03	On	31/07/2012			100.00000	94.17703	100.00000	93.94100			0.00	0	0.00
OTCA05	On	30/04/2013			100.00000	63.51129	100.00000	63.35743			0.00	0	0.00
OTCA06	On	30/04/2014			100.00000	31.56130	100.00000	31.48484			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	63.42683	100.00000	63.27317			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA08	On	30/04/2014			100.00000	31.33333	100.00000	31.25742			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	13.13742	100.00000	13.10559			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	93.97972	100.00000	93.74594			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	94.35827	100.00000	94.12355			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	10.80385	100.00000	10.78341			0.00	0	0.00
PCF02U	On	06/07/2012			100.00000	97.85523	100.00000	97.59359			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	18.03879	100.00000	17.99461			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
PMM01	On	28/06/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	50.91837	100.00000	50.75765			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	89.64278	100.00000	89.42935			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	27.20978	100.00000	27.14386			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	71.64234	100.00000	71.50867			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	83.59136	100.00000	83.40478			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	55.90975	100.00000	55.77431			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	56.06085	100.00000	55.92504			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	38.52550	100.00000	38.43217			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1B	On	15/12/2012			100.00000	83.63253	100.00000	83.44585			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	27.34844	100.00000	27.28218			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	71.79754	100.00000	71.66359			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	56.31267	100.00000	56.17624			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	38.59488	100.00000	38.50138			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	83.70456	100.00000	83.51772			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	27.65836	100.00000	27.59137			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	56.76593	100.00000	56.62841			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	83.88980	100.00000	83.70255			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	28.00092	100.00000	27.93308			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	57.16883	100.00000	57.03035			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	29.42248	100.00000	29.35121			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	99.18256	100.00000	98.91304			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	99.18256	100.00000	98.91305			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	99.18256	100.00000	98.91304			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	103.29204	100.00000	103.01438			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.59704	100.00000	16.56050			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00179	100.00000	0.00178			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			6.07000	125.23357	6.01000	125.40923		137,220,091,593,020.00	606,275,386	21,268,294,307.00	
R158P	On	15/09/2015	Spot Bond			100.00000	7.37646	100.00000	7.36022			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.27843	100.00000	3.27121			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	50.98782	100.00000	50.87437			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.08000	120.63595	7.99000	121.48311		108,253,721,512,880.00	397,737,811	13,606,966,391.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00079			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.72581	73.39318	218.65261	73.09025		3,937,064,580,000.00	18,000,000	1,768,802,693.00	
R197	On	07/12/2023	Spot Bond			2.05000	254.81095	2.03000	255.16444		29,930,000,000.00	14,600,000	30,362,000.00	
R201	On	21/12/2014	Spot Bond			5.06000	108.66796	5.00000	108.79898		9,235,544,419,420.00	825,206,407	3,749,311,660.00	
R202	On	07/12/2033	Spot Bond			2.36000	188.84189	2.36000	188.76297		361,042,240,000.00	152,984,000	1,424,231,450.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.52427	8.00000	98.46908		480,000,000,000.00	60,000,000	243,500,000.00	
R203	On	15/09/2017	Spot Bond			6.67000	109.20110	6.60500	109.47649		60,003,823,391,570.00	996,075,471	7,766,659,115.00	
R204	On	21/12/2018	Spot Bond			6.95500	105.52871	6.89500	105.82868		26,539,993,892,165.00	815,958,863	2,884,680,381.00	
R2048	On	28/02/2048	Spot Bond			8.75000	4.78244	8.75000	4.78244			0.00	0	0.00
R205	On	31/03/2014	Spot Bond			100.00000	31.54193	100.00000	31.46468			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.20000	106.77178	5.14000	106.84706		20,879,958,517,600.00	015,376,638	2,120,679,230.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.25000	103.28091	7.18000	103.66330			83,382,851,394,750.00	501,082,951	7,365,513,551.00
R208	On	31/03/2021	Spot Bond			7.37000	97.67721	7.30000	98.09410			90,651,867,743,800.00	300,117,740	9,847,082,996.00
R209	On	31/03/2036	Spot Bond			8.68000	77.22678	8.59000	77.93817			46,998,666,016,120.00	414,592,859	11,683,789,859.00
R210	On	31/03/2028	Spot Bond			2.34000	142.72541	2.34000	142.66584			85,732,920,000.00	36,638,000	152,303,000.00
R211	On	31/01/2017	Spot Bond			0.65000	121.29115	0.65000	121.24608			20,257,900,000.00	31,166,000	1,658,383,000.00
R212	On	31/01/2022	Spot Bond			2.06000	118.51053	2.06000	118.46193			388,886,800,000.00	188,780,000	1,964,464,000.00
R213	On	28/02/2031	Spot Bond			8.50500	88.31318	8.40500	89.12982			13,509,538,176,330.00	588,423,066	2,316,612,066.00
R214	On	28/02/2041	Spot Bond			6.50000	102.11389	6.50000	102.09625			80,160,169,004,500.00	332,333,693	6,451,801,769.00
R222C	On	15/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	56.01500	100.00000	55.89170			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.34333	100.00000	37.26113			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.89556	100.00000	24.84076			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.59704	100.00000	16.56050			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.06469	100.00000	11.04034			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.37646	100.00000	7.36022			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.91764	100.00000	4.90682			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.27843	100.00000	3.27121			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	45.13913	100.00000	45.03923			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.09276	100.00000	30.02615			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.06184	100.00000	20.01744			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.37456	100.00000	13.34496			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.91637	100.00000	8.89664			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.94425	100.00000	5.93109			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.96283	100.00000	3.95406			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.64189	100.00000	2.63604			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.76126	100.00000	1.75736			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.17417	100.00000	1.17157			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.78278	100.00000	0.78105			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.52185	100.00000	0.52070			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34790	100.00000	0.34713			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23194	100.00000	0.23142			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15462	100.00000	0.15428			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10308	100.00000	0.10285			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06872	100.00000	0.06857			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04581	100.00000	0.04571			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	0.03054	100.00000	0.03048			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02036	100.00000	0.02032			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01357	100.00000	0.01354			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00905	100.00000	0.00903			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00603	100.00000	0.00602			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00402	100.00000	0.00401			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00268	100.00000	0.00268			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00179	100.00000	0.00178			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00119	100.00000	0.00119			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00079	100.00000	0.00079			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.01189	100.00000	29.93919			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.28763	100.00000	39.19141			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.69983	100.00000	2.69321			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.64259	100.00000	9.61249			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	85.91904	100.00000	85.72198			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	84.92789	100.00000	84.73575			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09On	06/06/2013	Spot Bond			100.00000	52.18309	100.00000	52.02017			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	51.92988	100.00000	51.76415			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	86.36235	100.00000	86.16428			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	83.47956	100.00000	83.29446			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	94.79167	100.00000	94.54545			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	15.97427	100.00000	15.93515			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.11799	5.87500	102.10202			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	91.18798	100.00000	90.96720			0.00	0	0.00
RESB01 On	03/06/2014	Spot Bond			100.00000	22.28251	100.00000	22.22853			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	59.85113	100.00000	59.70614			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	60.19062	100.00000	60.04481			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond			100.00000	24.75327	100.00000	24.69330			0.00	0	0.00
RP005 On	31/03/2017	Spot Bond			100.00000	11.55649	100.00000	11.53336			0.00	0	0.00
RP006 On	30/04/2019	Spot Bond			100.00000	0.27898	100.00000	0.27831			0.00	0	0.00
RP007 On	30/04/2016	Spot Bond			100.00000	4.05974	100.00000	4.04991			0.00	0	0.00
RP008 On	30/04/2016	Spot Bond			100.00000	4.05974	100.00000	4.04991			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	29.44440	100.00000	29.37307			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.71026	100.00000	22.66530			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.57553	100.00000	14.54022			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.27494	5.25000	102.26038			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.40501	100.00000	0.40404			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	96.80851	100.00000	96.55172			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.75331	100.00000	2.74657			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	60.66025	100.00000	60.53883			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	97.66960	100.00000	97.42481			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.66201	100.00000	11.63620			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	88.98809	100.00000	88.77672			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.19330	100.00000	14.16206			0.00	0	21,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.72458	100.00000	10.69860			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.89374	8.00000	107.87062			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.95316	100.00000	8.93123			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023	Spot Bond			100.00000	7.94798	100.00000	7.92873			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.97195	100.00000	18.93019			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	58.37321	100.00000	58.24403		1,100,000,000,000.00	11,000,000	11,000,000	13,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.84788	100.00000	10.82387			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	121.05434	5.75000	120.99277			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	40.17229	100.00000	40.08386			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	56.16916	100.00000	56.04485			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	58.32042	100.00000	58.19205			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.73466	100.00000	11.70882			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.39519	100.00000	23.34370			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236		1,800,000,000,000.00	18,000,000	18,000,000	9,500,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	58.36152	100.00000	58.23236			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.05325	100.00000	8.03374			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.33662	100.00000	22.28251			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	21.30176	100.00000	13.55262			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	40.46087	100.00000	40.36178			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.85618	100.00000	41.75478			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.35239	100.00000	12.32520			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.73002	100.00000	29.65799			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.79111	100.00000	11.76224			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38333	100.00000	0.38240			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.77932	100.00000	0.77760			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.99829	100.00000	0.59605			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.35485	100.00000	10.33194			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.17932	10.05000	101.15235			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00075	100.00000	0.00075			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	15.96834	100.00000	15.92965			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.72694	100.00000	1.72155			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.30736	100.00000	0.30640			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.53507	8.00000	106.51983			2,712,000,000.00	339,000	339,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.83913	100.00000	8.81967			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	9.50008	100.00000	9.47917			0.00	0	2,076,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	62.19456	100.00000	62.05766			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.17760	100.00000	20.13270			0.00	0	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.45537	100.00000	53.31754			2,100,000,000,000.00	21,000,000	21,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.77078	100.00000	5.75800			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.84063	100.00000	5.82763			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.41321	100.00000	10.38799			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.32393	100.00000	2.31830			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04630	100.00000	0.04618			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	102.10087	6.50000	102.08891			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.28836	100.00000	10.26344			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	48.98577	100.00000	48.87676			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.16166	100.00000	16.12569			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	49.74343	100.00000	49.63333			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	111.51894	100.00000	111.21590			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.73466	100.00000	11.70882			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.71763	100.00000	14.68198			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.46921	100.00000	2.46323			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.02834	100.00000	6.01374			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.01139	100.00000	1.00894			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.15610	100.00000	13.12698		310,400,000,000.00	3,104,000	1,552,000.00	
SSA02	On	20/04/2015	Spot Bond			100.00000	10.78337	100.00000	10.74933			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.53869	100.00000	1.53496			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.44816	100.00000	1.44465			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.88911	100.00000	1.88315			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.01688	100.00000	7.99621			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.18923	6.75000	101.16623			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.16200	100.00000	21.12876			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	102.29890	7.25000	102.22143			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	1.59209	100.00000	1.58712			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842 On	19/08/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	59.45895	100.00000	59.32700			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On	19/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN913	On	19/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN915	On	01/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN916	On	03/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN917	On	13/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN918	On	14/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN919	On	16/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN920	On	16/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN922	On	20/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN928	On	19/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	21.46223	100.00000	21.41473			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	10.96377	100.00000	10.93950			0.00	0	1,675,905.00
T018	On	15/07/2014	Spot Bond			100.00000	32.50014	100.00000	32.42782			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	32.67517	100.00000	32.60324			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.83375	6.27500	100.81669			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.56823	100.00000	65.40764			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.61059	100.00000	64.45235			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.38457	100.00000	6.36893			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.01883	8.00000	105.99599			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.38960	6.27000	100.37262			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.11987	100.00000	29.06222			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.35512	100.00000	41.22602			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.04586	100.00000	100.00000		90,800,000,000,000.00	908,000,000	594,000,000.00	
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.24862	100.00000	100.00000		137,900,000,000,000.00	379,000,000	805,000,000.00	
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.98265	100.00000	100.00000		17,600,000,000,000.00	176,000,000	176,000,000.00	
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.68456	100.00000	100.00000		16,500,000,000,000.00	165,000,000	105,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			100.00000	8.61725	100.00000	100.00000			13,800,000,000,000.00	138,000,000	100,000,000.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	12.46966	100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	96.24435	100.00000	95.99437			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	96.17325	100.00000	95.92345			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	97.12828	100.00000	96.87600			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	96.37469	100.00000	96.12437			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	96.63536	100.00000	96.38436			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.53382	100.00000	7.51536			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.06939	100.00000	8.04962			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.42645	100.00000	8.40581			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.14055	100.00000	9.11817			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.61662	100.00000	9.59307			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.66296	100.00000	14.62705			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.57354	100.00000	10.54764			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.18756	100.00000	4.17730			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	2.68004	100.00000	2.67347			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.84703	100.00000	30.65642			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	22.42606	100.00000	22.37643			20,000,000,000.00	200,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.04248	6.00000	102.02623			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.37281	100.00000	11.34778			0.00	0	1,005,282,702.00
TN20	On	17/09/2020	Spot Bond			100.00000	13.28933	100.00000	13.26008			51,000,000,000.00	510,000	288,838,899.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	12.14689	100.00000	12.12015			2,806,477,000,000.00	28,064,770	183,986,770.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.69334	100.00000	12.66509			0.00	0	166,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.82814	100.00000	9.80651			40,000,000,000.00	400,000	20,022,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.94469	10.00000	99.91705			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.94607	9.75000	99.91911			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.94678	100.00000	9.92028			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.95589	100.00000	13.92517			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	75.17500	100.00000	75.02817			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.77152	100.00000	31.69372			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.14074	100.00000	13.10857			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.05630	100.00000	18.01208			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.27044	100.00000	14.23902			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.56030	100.00000	91.33643			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.53072	100.00000	42.42770			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.58848	100.00000	91.36455			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.64922	100.00000	42.55020			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.68996	100.00000	91.46577			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.98834	100.00000	42.88420			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	10.16905	100.00000	10.13730			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.29007	100.00000	4.27667			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.80987	100.00000	1.80422			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.96430	100.00000	16.92696			6,400,000,000.00	64,000	62,835,369.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	14.11148	100.00000	14.07510			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	18.19014	100.00000	18.15010			0.00	0	13,950,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.32594	100.00000	11.30102			0.00	0	29,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.97005	100.00000	9.94811			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.78463	100.00000	9.76310			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.70222	100.00000	9.68087			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	38.62775	100.00000	38.54318			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	31.52602	100.00000	31.45625			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.74012	100.00000	8.72067			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.05886	100.00000	24.00561			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.66527	100.00000	19.62151			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.83468	100.00000	6.81956			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.03774	100.00000	14.00684			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.72067	100.00000	8.70126			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27846	100.00000	0.27785			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.52610	100.00000	5.51564			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02225	100.00000	0.02221			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.52610	100.00000	5.51564			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.07272	100.00000	10.05366			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.53442	100.00000	9.51638			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.33364	100.00000	6.32162			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.33364	100.00000	6.32162			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.98502	100.00000	5.97325			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.64170	100.00000	5.63060			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.29716	100.00000	5.28674			0.00	0	0.00
Total for j-Bonds :											.023,181,012,602,160.00	,885,133,055	106,047,663,845.00	
Grand Total:											23,181,203,626,550.00	185,155,079	06,049,167,745.00	