



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 02/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.26230	8.26230	8.28490	8.28490		16.20	656,943,735.30	79,511	251,109.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,143.07530	1.14308	1,119.123	16.72	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			8.17530	0.00818	6.823	16.72	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			997.03240	0.99703	972.589	15.84	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			12.13240	0.01213	10.289	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			900.71180	0.90071	875.869	15.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			15.81180	0.01581	13.569	15.26	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			85.08630	0.08509	71.243	21.18	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			900.18630	0.90019	908.943	21.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			75.52750	0.07553	62.586	21.75	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			990.62750	0.99063	1,000.286	21.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			67.20290	0.06720	55.258	22.31	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,082.30290	1.08230	1,092.958	22.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			133.08070	0.13308	114.769	19.07	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			598.18070	0.59818	602.469	19.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			124.40690	0.12441	106.798	19.37	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			639.50690	0.63951	644.498	19.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			96.10840	0.09611	81.103	20.58	689,372.95	8,500	8,500.00

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	9.00	Put			811.20840	0.81121	818.803	20.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			190.05310	0.19005	168.097	17.62	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			405.15310	0.40515	405.797	17.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			176.64820	0.17665	155.357	17.90	0.00	0	3,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			441.74820	0.44175	443.057	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			164.31020	0.16431	143.693	18.19	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			479.41020	0.47941	481.393	18.19	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			300.39270	0.30039	274.053	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			215.49270	0.21549	211.753	16.02	0.00	0	400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			277.45340	0.27745	251.265	16.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			242.55340	0.24255	238.965	16.20	1,672,756.40	7,000	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			220.40800	0.22041	197.176	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			335.50800	0.33551	334.876	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			473.90550	0.47391	448.044	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			89.00550	0.08901	85.745	14.95	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			409.02940	0.40903	382.767	15.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			124.12940	0.12413	120.467	15.31	774,001.12	6,425	7,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			351.24960	0.35125	324.814	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			166.34960	0.16635	162.514	15.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			807.06910	0.80707	781.649	14.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			22.16910	0.02217	19.349	14.94	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			631.75030	0.63175	604.755	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			46.85030	0.04685	42.455	14.84	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			590.42850	0.59043	563.056	14.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			55.52850	0.05553	50.756	14.82	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.36430	8.36430	8.38770	8.38770		17.09	4,893,115.50	585	51,818.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			86.47300	0.08647	76.986	25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,098.77300	2.09877	2,112.685	25.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			53.51090	0.05351	45.635	27.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,765.81090	2.76581	2,781.335	27.13	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	9.00	Call			231.15120	0.23115	212.520	19.89	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			843.45120	0.84345	848.220	19.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			212.98390	0.21298	195.257	20.32	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			925.28390	0.92528	930.957	20.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			156.05440	0.15605	141.494	21.97	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,268.35440	1.26835	1,277.194	21.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			434.66020	0.43466	410.307	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			346.96020	0.34696	346.007	16.89	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			327.98530	0.32799	305.707	18.16	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			540.28530	0.54029	541.407	18.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			274.16480	0.27416	253.645	19.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			686.46480	0.68646	689.345	19.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			612.80300	0.61280	585.196	15.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			175.10300	0.17510	170.896	15.48	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			580.91410	0.58091	556.349	15.68	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			193.21410	0.19321	192.049	15.68	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			553.41170	0.55341	528.845	15.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			215.71170	0.21571	214.545	15.88	0.00	0	20,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.46580	8.46580	8.49280	8.49280		17.41	0.00	0	19,377.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			136.65690	0.13666	123.860	25.37	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,493.85690	2.49386	2,508.060	25.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			259.94750	0.25995	239.666	21.23	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,317.14750	1.31715	1,323.866	21.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			184.38310	0.18438	168.190	23.38	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,891.58310	1.89158	1,902.390	23.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			155.77450	0.15577	141.548	24.45	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,212.97450	2.21297	2,225.748	24.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			739.04560	0.73905	708.414	15.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			246.24560	0.24625	242.614	15.79	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			681.64780	0.68165	653.156	16.06	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	8.10	Put			288.84780	0.28885	287.356	16.06	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			341.21730	0.34122	317.622	19.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			948.41730	0.94842	951.822	19.70	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.56240	8.56240	8.58790	8.58790		17.62	0.00	0	1,350.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			556.27340	0.55627	527.188	18.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			708.37340	0.70837	704.789	18.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			553.05550	0.55306	524.033	18.24	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			715.15550	0.71516	711.633	18.24	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			549.85870	0.54986	520.902	18.27	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			721.95870	0.72196	718.502	18.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.65950	8.65950	8.68220	8.68220		17.90	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,057.96850	1.05797	1,025.414	16.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			375.76850	0.37577	365.914	16.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			665.30500	0.66531	633.365	18.72	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			983.10500	0.98311	973.865	18.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.08510	9.08510	9.10290	9.10290		18.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,585.42860	1.58543	1,525.265	16.54	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			482.52860	0.48253	440.165	16.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.49850	10.49850	10.51820	10.51820		21.32	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.26230	8.26230	8.28490	8.28490		16.20	388,328.10	47	1,060.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			19,286.92990	0.19287	17,078.327	17.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			39,796.92990	0.39797	39,848.327	17.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			16,431.02020	0.16431	14,369.292	18.19	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			47,941.02020	0.47941	48,139.292	18.19	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.36430	8.36430	8.38770	8.38770		17.09	41,821.50	5	18.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			33,100.48830	0.33100	30,864.360	18.12	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			53,330.48830	0.53330	53,434.360	18.12	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.46580	8.46580	8.49280	8.49280			0.00	0	5.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		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	18/03/2013	Foreign Exchange Future	8.69	Put			19,720.00000	0.19720	22,420.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.56240	8.56240	8.58790	8.58790		17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			54,985.87220	0.54986	52,090.164	18.27	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			72,195.87220	0.72196	71,850.164	18.27	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			55,627.34010	0.55627	52,718.850	18.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			70,837.34010	0.70837	70,478.850	18.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			55,305.55500	0.55306	52,403.273	18.24	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			71,515.55500	0.71516	71,163.273	18.24	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.95660	12.95660	13.00100	13.00100		12.95	270,611,547.60	20,886	13,387.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,665.03700	1.66504	1,620.184	16.20	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			14.03700	0.01404	13.584	16.20	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			900.25420	0.90025	853.571	12.45	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			49.25420	0.04925	46.971	12.45	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			181.76220	0.18176	161.573	14.68	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			630.76220	0.63076	654.973	14.68	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			110.06760	0.11007	94.866	15.84	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			959.06760	0.95907	988.266	15.84	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.11390	13.11390	13.15860	13.15860		14.00	655,695.00	50	1,780.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			338.97950	0.33898	317.679	15.66	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			880.37950	0.88038	903.779	15.66	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			239.67790	0.23968	223.339	16.97	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,281.07790	1.28108	1,309.439	16.97	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			430.96150	0.43096	405.471	14.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			642.36150	0.64236	661.571	14.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			377.53220	0.37753	354.399	15.25	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			768.93220	0.76893	790.499	15.25	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.26940	13.26940	13.31930	13.31930		17.40	0.00	0	1,905.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			974.60820	0.97461	919.011	23.23	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			1,185.30820	1.18531	1,179.611	23.23	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			0.10420	0.10420	0.10410	0.10410		18.81	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			209.82970	0.00210	193.889	21.52	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			799.82970	0.00800	773.889	21.52	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10560	0.10560	0.10560	0.10560		21.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			434.31430	0.00434	420.303	21.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			874.31430	0.00874	860.303	21.31	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.40850	10.40850	10.51700	10.51700		12.42	2,903,971.50	279	27,324.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,077.39100	1.07739	971.278	12.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			10.39100	0.01039	12.778	12.92	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			796.66840	0.79667	692.263	12.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			29.66840	0.02967	33.763	12.18	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			664.55770	0.66456	561.570	11.82	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			47.55770	0.04756	53.070	11.82	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			436.50010	0.43650	349.051	12.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			119.50010	0.11950	140.550	12.18	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			90.40710	0.09041	66.284	15.99	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			773.40710	0.77341	857.784	15.99	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			84.28910	0.08429	61.832	16.23	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			817.28910	0.81729	903.332	16.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.54930	10.54930	10.65950	10.65950		13.62	1,761,733.10	167	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			302.52370	0.30252	245.857	15.04	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			643.02370	0.64302	696.557	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			276.19810	0.27620	223.400	15.36	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			716.69810	0.71670	774.101	15.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			195.20760	0.19521	156.073	16.66	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,035.70760	1.03571	1,106.773	16.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			536.57430	0.53657	453.303	13.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			277.07430	0.27707	304.003	13.31	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			357.42250	0.35742	293.305	14.48	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	10.82	Put			517.92250	0.51792	564.005	14.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			316.76030	0.31676	258.084	14.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			607.26030	0.60726	658.784	14.89	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,206.01050	1.20601	1,096.994	12.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			46.51050	0.04651	47.694	12.88	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			590.99180	0.59099	504.423	13.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			231.49180	0.23149	255.123	13.11	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.69290	10.69290	10.80750	10.80750		13.94	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			477.58480	0.47758	404.909	14.63	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			640.08480	0.64008	682.009	14.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.98290	10.98290	11.09100	11.09100		14.45	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			748.68520	0.74869	681.876	14.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			857.68520	0.85769	898.976	14.77	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			448.96600	448.96600	448.88000	448.88000			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			455.33000	455.33000	455.22000	455.22000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			404.64600	404.64600	404.79500	404.79500			4,046,460.00	1	1,003.00
ALBI	On	01/11/2012	Index Future			410.38200	410.38200	410.51300	410.51300			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.40160	8.40160	8.42860	8.42860		13.73	0.00	0	5,916.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			225.72780	0.22573	203.292	13.78	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			217.12780	0.21713	221.692	13.78	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.44320	8.44320	8.47170	8.47170		14.17	1,688,640.00	200	11,646.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			337.07840	0.33708	313.290	14.19	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			325.37840	0.32538	330.090	14.19	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.48460	8.48460	8.51630	8.51630		14.28	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			421.72340	0.42172	395.559	14.30	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			415.42340	0.41542	420.959	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.73460	9.73460	9.75490	9.75490		16.30	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
CAD/ R On	17/09/2012	Foreign Exchange Future			8.09460	8.09460	8.11800	8.11800		11.04	0.00	0	4.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			133.66060	0.13366	104.515	11.92	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			285.66060	0.28566	279.915	11.92	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.17970	8.17970	8.20350	8.20350		12.20	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			233.00670	0.23301	205.615	12.75	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			379.50670	0.37951	375.915	12.75	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.15560	0.15560	0.13240	0.13240			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.04810	0.04810	0.05490	0.05490			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.17570	0.17570	0.16720	0.16720			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03060	0.03060	0.03010	0.03010			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.23160	0.23160	0.22400	0.22400			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.07470	0.07470	0.07610	0.07610			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.67220	8.67220	8.77020	8.77020		14.33	18,055,520.40	2,082	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			187.05680	0.18706	148.606	15.51	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			326.85680	0.32686	386.406	15.51	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.80280	8.80280	8.90200	8.90200		15.90	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			339.78020	0.33978	297.020	16.92	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			477.78020	0.47778	534.220	16.92	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry			8.20540	8.20540	8.22740	8.22740		15.34	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Call			830.00000	0.83000	808.000	17.34	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.40	Put			3.00000	0.00300	3.000	17.34	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Call			521.00000	0.52100	496.000	14.95	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	7.72	Put			14.00000	0.01400	11.000	14.95	0.00	0	4,800.00
DAUS On	31/07/2012	Any day expiry	8.25	Call			148.00000	0.14800	124.000	15.74	0.00	0	0.00
DAUS On	31/07/2012	Any day expiry	8.25	Put			171.00000	0.17100	169.000	15.74	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	31/07/2012	Any day expiry	8.51	Call			75.00000	0.07500	58.000	17.87	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			358.00000	0.35800	363.000	17.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.24250	8.24250	8.26510	8.26510		16.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			236.00000	0.23600	211.000	16.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			221.00000	0.22100	219.000	16.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			150.00000	0.15000	129.000	17.67	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			395.00000	0.39500	397.000	17.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			875.00000	0.87500	851.000	15.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			10.00000	0.01000	9.000	15.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			582.00000	0.58200	556.000	14.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			37.00000	0.03700	34.000	14.77	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.27510	8.27510	8.29770	8.29770		16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			637.00000	0.63700	609.000	14.96	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			59.00000	0.05900	54.000	14.96	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			304.00000	0.30400	277.000	16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			256.00000	0.25600	252.000	16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			212.00000	0.21200	189.000	17.77	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			424.00000	0.42400	424.000	17.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			918.00000	0.91800	893.000	15.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			20.00000	0.02000	18.000	15.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.31330	8.31330	8.33620	8.33620		16.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			277.00000	0.27700	254.000	17.80	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			451.00000	0.45100	451.000	17.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			970.00000	0.97000	944.000	15.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			34.00000	0.03400	31.000	15.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			698.00000	0.69800	671.000	15.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			82.00000	0.08200	78.000	15.20	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			373.00000	0.37300	348.000	16.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			287.00000	0.28700	285.000	16.59	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.34810	8.34810	8.37130	8.37130		17.08	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	30/11/2012	Any day expiry	7.72	Call			750.00000	0.75000	724.000	15.32	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			99.00000	0.09900	96.000	15.32	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			332.00000	0.33200	309.000	17.78	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			471.00000	0.47100	471.000	17.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.37940	8.37940	8.40290	8.40290		17.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			794.00000	0.79400	769.000	15.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			111.00000	0.11100	110.000	15.30	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			378.00000	0.37800	354.000	17.71	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			485.00000	0.48500	485.000	17.71	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			9.12200	87.86594	9.10800	87.98071			12,652,695.36	144	4,220.00
ES33	On	01/11/2012	Bond Future			9.21000	85.33225	9.19600	85.44517			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	80.640		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			405.40600	405.40600	405.54700	405.54700			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			73,170.00000	7.31700	71,760.000		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			411.15200	411.15200	411.27600	411.27600			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			73,160.00000	7.31600	71,920.000		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			175.06900	175.06900	174.88700	174.88700			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			177.55000	177.55000	177.35700	177.35700			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
IGOV	On	07/02/2013	Index Future			180.32300	180.32300	180.09000	180.09000			25,245,220.00	14	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			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			5.55500	94.44500	5.54000	94.46000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.50500	94.49500	5.50000	94.50000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.42500	94.57500	5.41000	94.59000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.36500	94.63500	5.36000	94.64000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.31500	94.68500	5.31000	94.69000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.28500	94.71500	5.28000	94.72000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.28500	94.71500	5.29000	94.71000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.37500	94.62500	5.38000	94.62000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.51500	94.48500	5.51000	94.49000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.67500	94.32500	5.68000	94.32000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.86500	94.13500	5.87000	94.13000			0.00	0	400.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			6.03500	93.96500	6.06000	93.94000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.59070	6.59070	6.62180	6.62180		10.84	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			156.16690	0.15617	131.439	10.86	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			124.36690	0.12437	130.739	10.86	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.64650	6.64650	6.67830	6.67830		13.04	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
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			269.12470	0.26912	240.465	13.04	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			220.82470	0.22082	223.965	13.04	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.03400	126.16362	6.01300	126.22985		2.40	26,242,032.96	208	15,480.00
R157	On	02/08/2012	Bond Future	6.15	Call			627.46000	0.62746	567.800	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			196.23000	0.19623	202.800	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			1,120.60000	1.12060	1,053.950	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			63.36000	0.06336	62.940	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,695.07000	1.69507	1,627.720	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			15.94000	0.01594	14.820	2.52	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,911.09000	2.91109	2,844.740	2.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.47000	0.00047	0.350	2.60	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			6.06700	121.14630	6.04600	121.20714		2.66	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			423.58000	0.42358	394.940	2.63	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1,197.60000	1.19760	1,229.800	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,077.23000	1.07723	1,031.080	2.71	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			516.73000	0.51673	531.420	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.09900	123.03864	6.08400	123.07791		2.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,289.39000	1.28939	1,259.870	2.65	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			777.61000	0.77761	787.360	2.65	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	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.96600	122.78727	7.94600	122.98216		10.95	19,645,963.20	160	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			589.30000	0.58930	487.200	10.76	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			3,425.53000	3.42553	3,518.320	10.76	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			694.30000	0.69430	581.870	10.78	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			3,128.26000	3.12826	3,210.720	10.78	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	02/08/2012	Bond Future	7.76	Call			875.95000	0.87595	748.090	10.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			2,709.93000	2.70993	2,776.960	10.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			9,708.65000	9.70865	9,510.410	11.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			16.42000	0.01642	13.070	11.79	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			6,789.92000	6.78992	6,584.420	11.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			99.15000	0.09915	88.540	11.50	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			7,559.76000	7.55976	7,356.580	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			63.30000	0.06330	55.010	11.58	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			7,645.61000	7.64561	7,442.680	11.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			60.13000	0.06013	52.090	11.59	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			1,912.09000	1.91209	1,731.730	10.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1,386.90000	1.38690	1,401.430	10.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			3,502.10000	3.50210	3,295.120	11.16	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			587.05000	0.58705	574.960	11.16	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			3,869.13000	3.86913	3,660.270	11.20	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			484.20000	0.48420	470.230	11.20	0.00	0	900.00
R186	On	01/11/2012	Bond Future			8.03500	124.53378	8.01600	124.71543		12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,386.89000	6.38689	6,220.400	12.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1,877.89000	1.87789	1,893.050	12.96	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			8,510.63000	8.51063	8,333.250	13.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1,151.46000	1.15146	1,155.730	13.22	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,785.43000	2.78543	2,664.660	12.46	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			4,682.23000	4.68223	4,743.110	12.46	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,579.43000	3.57943	3,443.810	12.55	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			3,732.71000	3.73271	3,778.740	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.11000	121.18133	8.09200	121.34990		13.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			6,992.10000	6.99210	6,853.670	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			3,521.45000	3.52145	3,551.590	13.60	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			220.13535	220.13535	220.14522	220.14522			9,685,955.40	44	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			495.22000	0.49522	485.350		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			256.01379	256.01379	256.35002	256.35002			65,795,544.03	257	1,858.00
R197	On	02/08/2012	Bond Future	256.15	Call			200.02000	0.20002	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	136.210		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			5.10100	109.16786	5.07900	109.21892		1.69	4,039,210.82	37	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			395.78000	0.39578	351.940		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			115.31000	0.11531	122.530		0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.01800	110.71661	4.99600	110.76251		1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			570.13000	0.57013	538.320		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			332.54000	0.33254	346.630		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.88700	108.03298	4.87300	108.05863		1.64	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			664.86000	0.66486	646.880		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			469.05000	0.46905	476.720		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			188.98323	188.98323	188.53308	188.53308			579,422,583.18	3,066	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			93.08000	0.09308	543.230		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future			6.56000	110.47282	6.55000	110.51751		4.61	7,843,570.22	71	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			743.05000	0.74305	690.280	4.65	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			519.81000	0.51981	511.730	4.65	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			1,510.25000	1.51025	1,454.310	4.75	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			179.28000	0.17928	168.030	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			2,676.73000	2.67673	2,626.780	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			34.97000	0.03497	29.710	4.86	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.55	Call			4,360.80000	4.36080	4,315.470	4.99	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			2.11000	0.00211	1.470	4.99	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.61200	107.88177	6.60300	107.92016		5.37	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,018.27000	2.01827	1,978.170	5.50	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			886.55000	0.88655	884.840	5.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.66900	109.56775	6.66500	109.58392		5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			2,398.83000	2.39883	2,377.310	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			1,294.22000	1.29422	1,288.870	5.27	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			6.86200	106.80923	6.84200	106.91477		5.88	10,574,113.77	99	4,101.00
R204	On	02/08/2012	Bond Future	7.15	Call			1,840.38000	1.84038	1,731.080	6.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			229.37000	0.22937	225.610	6.08	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.92000	108.32068	6.90000	108.42243		6.64	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			2,620.20000	2.62020	2,534.810	6.74	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1,006.68000	1.00668	1,023.040	6.74	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.98100	105.97982	6.96400	106.06282		6.80	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			3,145.62000	3.14562	3,079.630	6.92	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			1,567.86000	1.56786	1,584.870	6.92	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.15300	103.67573	5.15100	103.67853		1.01	1,866,163.14	18	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			155.98000	0.15598	148.750	1.01	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			101.41000	0.10141	96.980	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.01800	105.14569	5.02000	105.14336		0.93	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			263.33000	0.26333	261.590	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			228.33000	0.22833	224.260	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.75800	103.02118	4.78300	102.99843		0.78	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			310.85000	0.31085	319.990	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			331.78000	0.33178	318.170	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			7.12300	101.16976	7.12400	101.16404		7.01	46,538,089.60	460	26,823.00
R207	On	02/08/2012	Bond Future	7.51	Call			2,363.26000	2.36326	2,344.700	7.17	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			183.80000	0.18380	159.520	7.17	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.18300	102.60202	7.18500	102.59091		7.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			3,197.38000	3.19738	3,184.000	8.12	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1,032.80000	1.03280	1,008.310	8.12	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.24800	100.56310	7.25300	100.53626		8.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			3,793.05000	3.79305	3,793.950	8.30	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			1,637.18000	1.63718	1,611.240	8.30	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
R208	On	02/08/2012	Bond Future			7.24300	99.23894	7.23800	99.27005		7.90	45,252,956.64	456	15,844.00
R208	On	02/08/2012	Bond Future	7.20	Call			839.58000	0.83958	782.450	7.88	0.00	0	3,450.00



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	7.20	Put			1,076.44000	1.07644	1,050.420	7.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			1,980.82000	1.98082	1,922.590	8.07	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			367.27000	0.36727	340.150	8.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			3,512.19000	3.51219	3,467.220	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			92.12000	0.09212	78.260	8.26	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			6,056.74000	6.05674	6,023.620	8.56	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			6.70000	0.00670	4.690	8.56	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			7.30300	97.24990	7.29900	97.27416		9.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			3,558.47000	3.55847	3,518.400	9.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1,163.70000	1.16370	1,147.890	9.60	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.36600	98.77382	7.36500	98.77971		9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			4,228.47000	4.22847	4,206.410	9.42	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			1,819.40000	1.81940	1,803.230	9.42	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			8.53400	79.13496	8.52000	79.25038		15.41	36,481,216.56	461	28,352.00
R209	On	02/08/2012	Bond Future	8.91	Call			3,546.24000	3.54624	3,405.560	15.87	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			430.08000	0.43008	404.820	15.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.60000	77.10910	8.58500	77.23118		18.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,192.14000	5.19214	5,073.060	19.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			2,000.76000	2.00076	2,003.760	19.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.67000	78.31263	8.65700	78.41697		18.78	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,303.75000	6.30375	6,207.880	19.08	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			3,171.09000	3.17109	3,179.560	19.08	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			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/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			142.90107	142.90107	142.89543	142.89543			11,432,085.60	80	992.00
R210	On	02/08/2012	Bond Future	142.66	Call			235.43000	0.23543	241.070		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			120.70984	120.70984	120.71076	120.71076			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			350.76000	0.35076	349.840		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			117.90612	117.90612	117.90247	117.90247			7,074,367.20	60	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			512.47000	0.51247	516.120		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			8.39000	90.07293	8.37100	90.23322		13.60	1,170,948.09	13	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			3,478.84000	3.47884	3,302.550	13.84	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			442.10000	0.44210	426.100	13.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.45900	87.81298	8.43900	87.97930		16.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,067.75000	5.06775	4,920.820	16.60	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			2,057.53000	2.05753	2,076.920	16.60	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.53400	89.18858	8.51600	89.33589		16.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,313.78000	6.31378	6,191.270	16.89	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			3,249.97000	3.24997	3,274.770	16.89	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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R1On	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			8.59400	80.65729	8.57900	80.78661			0.00	0	1,530.00
R214	On 02/08/2012	Bond Future	8.95	Call			3,095.85000	3.09585	2,966.530		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/R2On	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			1.29800	1.29800	1.30020	1.30020		15.91	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			292.11220	0.02921	262.965	16.74	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			590.11220	0.05901	582.965	16.74	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.31230	1.31230	1.31450	1.31450		16.68	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			524.55900	0.05246	492.381	17.47	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			779.55900	0.07796	769.381	17.47	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,876,089,414.24</b>	<b>131,386</b>	<b>1,394,686.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			100.00000	9.56974	100.00000	9.54656			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			100.00000	19.97095	100.00000	19.92699			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00000	8.59218	100.00000	8.57136			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			5.00000	126.73336	5.00000	126.71636		15,000,000,000.00	3,000,000	41,000,000.00	
AB05	On 01/09/2012	Spot Bond			100.00000	90.06354	100.00000	89.85112			0.00	0	900,000.00
AB06	On 27/03/2015	Spot Bond			100.00000	20.15390	100.00000	20.10954		191,600,000,000.00	1,916,000	16,453,000.00	
AB07	On 07/03/2014	Spot Bond			100.00000	34.93147	100.00000	34.85458			0.00	0	6,800,000.00
AB08	On 03/05/2017	Spot Bond			100.00000	10.49234	100.00000	10.46692		284,725,000,000.00	2,847,250	2,847,250.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	13.59856	100.00000	13.56862			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	38.50468	100.00000	38.41140			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	27.80259	100.00000	27.73775			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.88395	100.00000	16.84305			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	27.38080	100.00000	27.31446			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.57937	100.00000	10.55374			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.93777	100.00000	7.91855			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.77385	100.00000	7.75502			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.88738	100.00000	7.86826			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.66366	100.00000	24.60937			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	17.40805	100.00000	17.36587			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	26.58033	100.00000	26.52183			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	20.73855	100.00000	20.68832			0.00	0	16,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	16.95463	100.00000	16.91356			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.53068	100.00000	10.50489			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	69.39471	100.00000	69.24029			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
ABL8A	On	19/09/2013	Spot Bond			100.00000	49.19725	100.00000	49.08896			3,161,300,000,000.00	31,613,000	8,513,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	40.07539	100.00000	39.97830			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	62.23632	100.00000	62.08554			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	80.46990	100.00000	80.35191			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	35.29215	100.00000	35.20985			700,000,000,000.00	7,000,000	3,500,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.34010	100.00000	19.29500			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	90.56456	8.00000	90.53324			48,000,000,000.00	6,000,000	3,000,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	93.67419	100.00000	93.44000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	26.07811	100.00000	26.02008			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	14.08140	100.00000	14.04691			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.23840	9.58000	100.21262			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.47367	100.00000	10.44829			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.71594	100.00000	12.67624			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.19647	4.50000	100.17111			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.14370	100.00000	5.13165			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	17.48913	100.00000	17.44813			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	4.53016	100.00000	4.51954			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	95.61507	100.00000	95.60250			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	84.72897	100.00000	84.53136			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.88479	100.00000	4.87334			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.10753	100.00000	2.10354			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.10753	100.00000	2.10354			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.60870	6.82500	100.59021			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.22449	100.00000	6.21178			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.50942	100.00000	11.48734			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.81279	100.00000	9.78901			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.58759	100.00000	10.56716			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	20.73387	100.00000	20.68983			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.66430	100.00000	9.64576			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			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	9.15054	100.00000	9.13293			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.67298	100.00000	18.63696			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.86902	100.00000	17.83446			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.54308	100.00000	2.05095			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	2.00606	100.00000	1.99973			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.19029	100.00000	17.15705			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.39616	100.00000	21.36254			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.87541	100.00000	14.82351			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.61678	100.00000	15.58657			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.98183	100.00000	14.95285			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	14.69526	100.00000	14.66684			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.55344	100.00000	100.00000			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	18.86616	100.00000	100.00000		12,234,639,000,000.00		122,346,390	17,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.47520	100.00000	13.44555		16,600,000,000.00		166,000	6,966,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.86847	100.00000	18.82693		11,800,000,000.00		118,000	6,718,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.99229	100.00000	8.97238		7,300,000,000.00		73,000	4,673,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.36402	100.00000	11.33900		3,200,000,000,000.00		32,000,000	8,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.44644	100.00000	16.41023			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
ABSI1	On	11/06/2014	Spot Bond			100.00000	28.35421	100.00000	28.28774			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.38800	4.00000	117.35986			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.44532	100.00000	6.43013			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.27439	100.00000	4.26433			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	43.80247	100.00000	43.69636			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	56.58902	100.00000	56.45194			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.89268	100.00000	56.75485			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.50244	100.00000	18.45761			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	41.98373	100.00000	41.88203			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	66.13379	100.00000	65.97181			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	41.98373	100.00000	41.88203			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	63.17768	100.00000	63.02463			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	57.14782	100.00000	57.02204			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.05607	13.50000	104.01913			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.26311	100.00000	16.22371			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	16.52725	100.00000	16.48721			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.27808	100.00000	20.22895			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	98.71195	100.00000	98.44941			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
ACL039	On	20/09/2013	Spot Bond			100.00000	38.90457	100.00000	38.81032			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	38.86274	100.00000	38.76859			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	15.99897	100.00000	15.96021			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.27107	100.00000	1.26866			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	64.23877	100.00000	64.08145			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	64.23877	100.00000	64.08145			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	29.95006	100.00000	29.87751			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.34319	100.00000	38.25030			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.86119	100.00000	12.83679			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	95.28655	100.00000	95.04531			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.80385	100.00000	10.78341			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.80385	100.00000	10.78341			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	39.42052	100.00000	39.32503			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	13.70817	100.00000	13.67497			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	14.52161	100.00000	14.48643			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.34556	100.00000	13.31323			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	13.59057	100.00000	13.55765			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	13.69837	100.00000	13.66519			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
ACL082	On	30/07/2017	Spot Bond			100.00000	13.17444	100.00000	13.14512			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.17444	100.00000	13.14512			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.24455	100.00000	13.21508			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.14956	100.00000	13.11770			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.24455	100.00000	13.21508			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.10432	100.00000	13.07516			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.78325	100.00000	20.74393			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.61713	100.00000	20.56718			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	84.14382	100.00000	83.95515			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.10676	100.00000	39.01203			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.86781	100.00000	12.83664			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.10676	100.00000	39.01203			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	84.14382	100.00000	83.95515			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.55355	100.00000	8.53282			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.54631	100.00000	8.52560			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.55637	100.00000	8.53565			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.34896	100.00000	8.32874			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.75816	100.00000	38.66426			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
ACL100	On	20/12/2017	Spot Bond			100.00000	8.76541	100.00000	8.74418			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	66.10440	100.00000	65.94250			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.37182	100.00000	44.26315			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	66.11622	100.00000	65.95429			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.51495	100.00000	10.48947			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	27.48552	100.00000	27.41893			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.23123	100.00000	38.14615			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.31337	100.00000	31.23751			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	91.75195	100.00000	91.52651			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	9.31097	100.00000	9.28817			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	9.32284	100.00000	9.30001			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.43059	100.00000	6.41839			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	24.83769	100.00000	24.77686			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.49683	100.00000	3.48909			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.27887	100.00000	4.26945			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.40193	100.00000	5.39170			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.63800	100.00000	3.62999			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.77718	100.00000	3.76887			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
ACL129	On	20/09/2021	Spot Bond			100.00000	8.11383	100.00000	8.09418			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	24.83769	100.00000	24.77686			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.78920	100.00000	14.75337			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	20.69793	100.00000	20.64779			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	20.64406	100.00000	20.59405			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.97905	100.00000	7.95972			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.43944	100.00000	2.43354			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.96868	100.00000	7.94938			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.64021	100.00000	1.63656			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	84.30922	100.00000	84.12018			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.64021	100.00000	1.63656			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.69793	100.00000	20.64779			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.59688	100.00000	10.57121		1,530,600,000,000.00	0.00	15,306,000	4,469,621.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.93798	100.00000	9.91390			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.14493	100.00000	8.12520			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	35.67121	100.00000	35.58480			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
ACL147	On	20/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.05759	100.00000	28.00204			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	27.79375	100.00000	27.73873			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.96625	100.00000	9.94651			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	24.13934	100.00000	24.08086			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.93842	100.00000	15.90687			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.76152	100.00000	15.73032			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.10491	100.00000	16.07303			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.94396	100.00000	9.92427			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.55395	100.00000	9.53504			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.96964	100.00000	15.93802			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.08410	100.00000	16.05226			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.49463	100.00000	10.47824			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.51009	100.00000	12.48533			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.02167	100.00000	15.98995			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.61639	100.00000	29.54465			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
ACL165	On	20/06/2017	Spot Bond			100.00000	19.73915	100.00000	19.69133			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	27.21507	100.00000	27.14914			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.28119	100.00000	0.28075			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.28300	100.00000	9.26051			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.92316	1.75000	101.90652			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	15.54400	100.00000	15.50634			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.56295	100.00000	15.52526			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	0.25074	100.00000	0.25014			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	0.25074	100.00000	0.25014			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	37.66239	100.00000	37.53661			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	20.68159	100.00000	20.61252			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	72.39051	100.00000	72.25341			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	72.36974	100.00000	72.23267			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	60.31309	100.00000	60.17960			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.52983	100.00000	2.52370			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
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.38262	100.00000	11.35756			9,000,000,000.00	90,000	7,390,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	13.53287	100.00000	13.50292			186,000,000,000.00	1,860,000	1,310,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	21.66835	100.00000	24.64368			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	18.59601	100.00000	18.55508			2,800,000,000.00	28,000	14,128,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.98707	100.00000	25.92342			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	13.53453	100.00000	13.50457			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.47849	100.00000	5.46565			5,550,000,000,000.00	55,500,000	18,500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	32.86521	100.00000	32.79208			1,200,000,000,000.00	12,000,000	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.33582	100.00000	9.32876			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.66798	100.00000	12.63996			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	11.12971	100.00000	11.09459			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.78799	100.00000	9.75710			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	32.03887	100.00000	31.93884			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	20.73895	100.00000	20.69305			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.11776	100.00000	9.07078			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
BAW4	On	15/09/2013	Spot Bond			100.00000	39.54511	100.00000	39.44930			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	45.40858	100.00000	45.30862			0.00	0	690,000.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.02133	100.00000	19.95108			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	25.55350	100.00000	25.49695			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.52385	100.00000	13.49393			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	30.99427	100.00000	30.91919			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	15.81754	100.00000	15.77922			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.93960	100.00000	56.78688			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	16.54588	100.00000	16.50580			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	16.51719	100.00000	16.47718			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.52460	100.00000	14.03893			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.43110	100.00000	16.39129			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.74734	100.00000	12.71647			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.70890	100.00000	15.64222			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.70890	100.00000	15.64222		191,391,800,000.00	0.00	1,913,918	956,959.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	13.91807	100.00000	13.85513			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.30871	100.00000	14.27405			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.34878	100.00000	15.31159			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
BAYA14 On	30/09/2015	Spot Bond			100.00000	16.54588	100.00000	16.50580			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	14.82143	100.00000	14.78552			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.10768	8.00000	100.08613			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.22778	100.00000	2.27375			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.22778	100.00000	2.27375			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.22778	100.00000	2.27375			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	21.91521	100.00000	13.55262			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	55.45773	100.00000	51.69915			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	5.56463	100.00000	5.55115			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.64704	100.00000	100.00000		90,000,004,000,000.00	900,000,040	300,000,000.00	
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.31419	100.00000	100.00000		47,500,000,000,000.00	475,000,000	95,000,000.00	
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.74730	100.00000	18.70189			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.27927	100.00000	2.27375			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.45874	100.00000	1.45520			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.45302	100.00000	4.44460			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.91804	100.00000	18.87221			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.21754	100.00000	17.17583			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.62812	100.00000	10.60237			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
BAYD4UOn	30/06/2035	Spot Bond				100.00000	10.62812	100.00000	10.60237			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	12.84989	100.00000	12.81876			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.13421	100.00000	11.10724			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	22.87918	100.00000	22.82376			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	15.94804	100.00000	15.90940			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.45670	100.00000	3.44909			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.29649	100.00000	8.28074			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.26396	100.00000	9.24639			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.65212	100.00000	9.63076			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	32.00335	100.00000	31.92582			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	55.37196	100.00000	55.23782			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	30.20653	100.00000	30.13336			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	29.21524	100.00000	29.14447			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	55.96181	100.00000	55.82624			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	43.66833	100.00000	43.56254			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
BD311D	On	31/03/2013			100.00000	55.57134	100.00000	55.43672			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	8.11163	100.00000	8.09197			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	20.37918	100.00000	20.32982			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	101.09007	100.00000	100.82404			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.93036	100.00000	10.90358			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.98909	100.00000	10.96219			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.16532	100.00000	11.13798			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.75274	100.00000	11.72396			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.34016	100.00000	12.30994			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.98494	100.00000	13.95069			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.64738	100.00000	2.64090			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
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.64738	100.00000	2.64090			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	8.49101	100.00000	8.47044			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	9.06003	100.00000	9.03808			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	9.21522	100.00000	9.19289			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	105.67466	8.00000	105.65125			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	9.68077	100.00000	9.65732			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	10.50844	100.00000	10.48298			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	30.75282	100.00000	30.68438			11,000,000,000.00	110,000	3,610,000.00
BID02 On	14/07/2012	Spot Bond				100.00000	103.05882	100.00000	102.78400			0.00	0	0.00
BID03 On	14/07/2012	Spot Bond				100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BIDC14 On	26/10/2012	Spot Bond				100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
BIDC20 On	02/08/2012	Spot Bond				100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	25.97865	1,000.00000	25.79505			0.00	0	0.00
BIDC22 On	27/07/2012	Spot Bond				100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.00000	12.58738	100.00000	12.55689			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	7.05443	100.00000	7.03735			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
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.00246	100.00000	7.98307			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.60845	100.00000	12.57792			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.95628	100.00000	12.92490			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.58869	100.00000	13.55577			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.22371	100.00000	16.18441			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.14055	100.00000	15.10387			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.35376	100.00000	57.21482			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.43179	100.00000	55.28276			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	72.39108	100.00000	72.25214			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.60488	100.00000	38.48435			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	6.97897	100.00000	6.96205			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	95.08409	100.00000	94.84458			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	28.16103	100.00000	28.09905			6,800,000,000.00	68,000	4,168,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.80849	100.00000	18.76709			1,300,000,000.00	13,000	13,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.09829	100.00000	14.06375			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.36372	100.00000	31.28774			200,000,000,000.00	2,000,000	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.99196	100.00000	15.95675			2,347,100,000,000.00	23,471,000	11,771,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.62655	8.00000	61.61342			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
CBL13	On	01/02/2019	Spot Bond			100.00000	0.28307	100.00000	0.28239			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.70898	8.00000	59.69612			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.62232	100.00000	18.56418			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.23888	100.00000	12.21194		118,400,000,000.00		1,184,000	5,684,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	12.92069	100.00000	12.89209			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.22776	100.00000	12.20070			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.28701	100.00000	14.25556			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.75376	100.00000	13.72044			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.14993	12.05000	100.12850			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	64.14187	100.00000	63.98647			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	30.20958	100.00000	30.13559			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.26695	100.00000	24.20751			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	89.97555	100.00000	89.75610			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.49300	100.00000	9.46336			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.98463	100.00000	83.79632			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	58.79048	100.00000	58.64806			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.88160	100.00000	31.80437			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.91797	100.00000	56.78009			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
CLN110 On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	56.91797	100.00000	56.78009			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	56.91797	100.00000	56.78009			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	41.94714	100.00000	41.84553			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	56.94328	100.00000	56.80534			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	56.69024	100.00000	56.55291			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	56.48781	100.00000	56.35097			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	60.94482	100.00000	60.79719			0.00	0	0.00
CLN125 On	16/07/2012	Spot Bond			100.00000	99.27482	100.00000	99.01149			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	19.89771	100.00000	19.84951			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	55.44657	100.00000	55.29996			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	99.29100	100.00000	99.02763			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	19.74979	100.00000	19.70194			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	38.93246	100.00000	38.83815			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	38.68843	100.00000	38.59470			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
CLN134 On	20/08/2015	Spot Bond			100.00000	20.53165	100.00000	20.48191			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	42.08744	100.00000	41.98549			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	41.84059	100.00000	41.73923			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	42.60584	100.00000	42.50262			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.99389	100.00000	56.85582			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.81676	100.00000	56.67912			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	39.17649	100.00000	39.08158			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	50.13122	100.00000	50.02087			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.81489	13.64000	102.77783			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	46.54121	100.00000	46.43877			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	43.98338	100.00000	43.87683			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.46945	100.00000	89.25643			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	29.61639	100.00000	29.54465			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.32692	100.00000	40.22923			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.32692	100.00000	40.22923			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.30794	100.00000	66.14554			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.20118	100.00000	18.15708			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	91.58466	100.00000	91.36128			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
CLN162 On	20/09/2015	Spot Bond			100.00000	13.44846	100.00000	13.41589			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.26225	100.00000	13.23013			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.51192	100.00000	36.42346			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.51192	100.00000	36.42346			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.51192	100.00000	36.42346			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.50728	100.00000	36.41883			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.51192	100.00000	36.42346			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.51192	100.00000	36.42346			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.34556	100.00000	13.31323			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.51192	100.00000	36.42346			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	89.20596	100.00000	88.99357			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	55.22558	100.00000	55.09179			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	55.56146	100.00000	55.41455			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	55.34412	100.00000	55.19773			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	55.34412	100.00000	55.19773			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.84325	100.00000	33.88239			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	10.90290	100.00000	10.87648			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66697	100.00000	66.66696			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
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66697	100.00000	66.66696			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.41087	100.00000	13.37839			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.26087	100.00000	10.23829			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.41087	100.00000	13.37839			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	9.78805	100.00000	9.76409			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.87257	100.00000	33.79050			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.35336	100.00000	35.26771			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	93.49444	100.00000	93.26641			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.00660	2.76000	100.99900			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.01871	100.00000	12.98718			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.32038	2.76000	106.29844			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.83624	8.25000	102.81377			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.36579	100.00000	35.28011			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.41087	100.00000	13.37839			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.41087	100.00000	13.37839			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.44618	100.00000	4.43581			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.82908	2.40000	110.80733			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
CLN200 On	20/12/2016	Spot Bond			100.00000	13.62785	100.00000	13.59484			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	56.48622	100.00000	56.34938			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	56.79146	100.00000	56.65388			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.51516	100.00000	57.37582			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.31002	100.00000	41.20994			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	16.49169	100.00000	16.45130			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	16.49169	100.00000	16.45130			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.81723	8.52000	101.79403			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.34623	100.00000	22.29691			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.23169	100.00000	22.17724			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.77295	8.64500	101.74942			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.77295	8.64500	101.74942			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.95100	100.00000	34.86633			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.61013	100.00000	36.52144			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	11.71101	100.00000	11.68510			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.44483	100.00000	10.41953			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
CLN227	On	20/12/2016			100.00000	11.31661	100.00000	11.28920			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	57.14899	100.00000	57.01055			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	57.16953	100.00000	57.03104			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	18.05383	100.00000	18.00962			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	18.05383	100.00000	18.00962			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	37.42840	100.00000	37.35430			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	59.79786	100.00000	59.65299			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	61.84018	100.00000	61.68873			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	61.84018	100.00000	61.68873			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.98898	100.00000	14.95930			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.63488	100.00000	1.63092			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	57.94178	100.00000	57.80141			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.46211	100.00000	10.44140			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	103.36931	9.35000	103.34336			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	103.36931	9.35000	103.34336			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	9.48807	100.00000	9.46509			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
CLN245	On	25/02/2015			100.00000	9.48807	100.00000	9.46509			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	15.63239	100.00000	15.59452			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	15.24935	100.00000	15.21241			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	15.24935	100.00000	15.21241			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	15.24935	100.00000	15.21241			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	15.24935	100.00000	15.21241			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	15.24935	100.00000	15.21241			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	15.41752	100.00000	15.38018			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	8.93231	100.00000	8.91067			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	8.93231	100.00000	8.91067			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	8.93231	100.00000	8.91067			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	8.93231	100.00000	8.91067			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	8.93231	100.00000	8.91067			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	8.98267	100.00000	8.96092			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.62033	9.65000	102.59406			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
CLN263 On	20/06/2014	Spot Bond			100.00000	29.41970	100.00000	29.34843			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	53.72494	100.00000	49.01954			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	27.42246	100.00000	27.35603			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	27.42246	100.00000	27.35603			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	1.89679	100.00000	1.89086			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.84683	100.00000	10.82055			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.37998	100.00000	12.34999			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.10924	100.00000	9.08717			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.05814	100.00000	9.03620			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.10924	100.00000	9.08717			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	1.77069	100.00000	1.76516			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	12.90647	100.00000	12.86617			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	1.75415	100.00000	1.74868			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.08880	100.00000	9.06679			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	18.53010	100.00000	18.48522			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	10.94847	100.00000	10.91429			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
CLN281	On	21/06/2015	Spot Bond			100.00000	16.86857	100.00000	16.81591			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	8.88966	100.00000	8.86190			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	5.74969	100.00000	5.72979			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	21.07998	100.00000	21.03307			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.07998	100.00000	21.03307			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00028	100.00000	0.00027			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	56.99213	100.00000	56.86599			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	58.02311	100.00000	57.88255			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	57.99699	100.00000	57.85649			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	90.68580	100.00000	90.47427			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	86.06176	100.00000	85.85998			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	57.98394	100.00000	57.84347			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	59.88770	100.00000	59.75588			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.91506	100.00000	63.75852			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.91506	100.00000	63.75852			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.75125	100.00000	8.72982			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	56.87018	100.00000	56.74430			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	56.88303	100.00000	56.75714			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
CLN58	On	07/03/2013	Spot Bond			100.00000	57.99699	100.00000	57.85649			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	57.99699	100.00000	57.85649			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.93713	100.00000	13.90336			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00030			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00031	100.00000	0.00030			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	59.01123	100.00000	58.88062			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.65212	100.00000	9.63076			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00174	100.00000	0.00173			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00193	100.00000	0.00193			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	84.26380	100.00000	84.07359			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	84.30234	100.00000	84.11204			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	84.28582	100.00000	84.09556			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	116.71098	100.00000	116.43222			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	84.32161	100.00000	84.13126			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.20714	100.00000	10.18783			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.20714	100.00000	10.18783			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.36453	100.00000	10.33915			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.36453	100.00000	10.33915			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
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.54620	100.00000	10.52065			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.98866	100.00000	9.96447			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.31366	100.00000	9.29110			0.00	0	0.00
CLNF08 On	10/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.41587	100.00000	9.39306			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.16435	100.00000	18.12436			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	58.19387	100.00000	58.06508			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.36813	100.00000	10.34518		5,800,000,000.00	58,000	68,000.00	
COJ05 On	05/06/2023	Spot Bond			100.00000	13.05637	100.00000	13.02747			0.00	0	225,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	16.98563	100.00000	16.94804			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	13.63245	100.00000	13.60245			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	72.82298	100.00000	72.68482			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.17895	5.86800	102.16300			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	100.71757	7.17500	100.69811			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	1.58029	100.00000	1.57647			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
DENG26On	28/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			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
DENG28On	12/02/2013	Spot Bond				100.00000	61.06549	100.00000	60.92997			0.00	0	0.00
DENG29On	01/08/2012	Spot Bond				100.00000	95.92098	100.00000	95.67690			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond				100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	58.59010	100.00000	58.46007			0.00	0	0.00
DENG32On	02/07/2012	Spot Bond				100.00000	68.56669	100.00000	68.56669			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
DENG34On	05/07/2012	Spot Bond				100.00000	68.56666	100.00000	99.72677			0.00	0	0.00
DENG35On	12/07/2012	Spot Bond				100.00000	98.11827	100.00000	97.85523			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	83.42481	100.00000	83.23983		23,000,000,000,000.00		230,000,000	115,000,000.00
DRD02 On	01/10/2012	Spot Bond				100.00000	82.71017	100.00000	82.52296			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000		0.01157	100,000.00000	0.01081		200,000,000,000,000.00		162,000,000	67,000,000.00
DRD04 On	03/07/2015	Spot Bond				100.00000	8.85688	100.00000	8.81793		5,900,000,000,000.00		59,000,000	45,000,000.00
DV13 On	25/08/2013	Spot Bond				100.00000	49.14941	100.00000	49.04002			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.14649	100.00000	19.10411		2,840,000,000,000.00		28,400,000	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.36239	100.00000	13.33265		39,831,600,000.00		398,316	77,798,316.00
DV23 On	27/02/2023	Spot Bond				100.00000	13.34548	100.00000	13.31578		282,198,000,000.00		2,821,980	131,755,980.00
DVF12 On	13/10/2012	Spot Bond				100.00000	97.84946	100.00000	97.58713			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.19185	100.00000	19.14914			0.00	0	16,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	14.96363	100.00000	14.92738			6,900,000,000,000.00	69,000,000	69,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	96.44840	100.00000	96.20236			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	13.55484	100.00000	13.52306			100,000,000,000.00	1,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.14195	2.55000	102.12149			0.00	0	118,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.17817	100.00000	15.14439			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.92032	100.00000	13.88968			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.16638	8.00000	117.14141			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.58062	100.00000	13.54772			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	68.69000	100.00000	99.72678			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	100.02068	100.00000	99.75537			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	86.42529	100.00000	86.22707			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	86.41480	100.00000	86.21660			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	24.21631	100.00000	24.15982			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	20.74695	100.00000	20.70128			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.01669	100.00000	15.97789			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.93138	100.00000	1.92529			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	91.26132	100.00000	91.03980			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
ERS3A8 On	17/11/2014	Spot Bond				100.00000	23.01344	100.00000	22.95769			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	91.52992	100.00000	91.30777			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	22.37966	100.00000	22.32545			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	91.64185	100.00000	91.41941			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	23.15969	100.00000	23.10359			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	41.93844	100.00000	41.83684			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	21.84338	100.00000	21.79047			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	13.74777	100.00000	13.71447			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	41.96116	100.00000	41.85951			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.43399	100.00000	17.39562			0.00	0	6,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.89541	9.25000	101.87023			1,444,110,000.00	156,120	626,225,120.00
ES23	On	25/01/2023	Spot Bond			10.00000	104.43855	10.00000	104.41055			13,402,070,000.00	1,340,207	264,440,207.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.99724	7.85000	101.97579			87,329,271,800.00	11,124,748	46,540,748.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.26615	7.50000	102.24569			103,169,880,000.00	13,755,984	1,004,035,984.00
FIFC01 On	17/09/2012	Spot Bond				100.00000	85.61080	100.00000	85.41623			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	11.94662	100.00000	11.91768			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	11.62546	100.00000	11.59729			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond				100.00000	42.65595	100.00000	42.55261			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
FR2B3C On	15/08/2013	Spot Bond			100.00000	42.84616	100.00000	42.74236			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			8.37500	101.15531	8.37500	101.13252			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			100.00000	43.79722	100.00000	43.69112			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	26.85744	100.00000	26.79833		157,600,000,000.00	1,576,000	9,398,227.00	
FRB05 On	21/12/2018	Spot Bond			100.00000	9.25276	100.00000	9.23228			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	93.66591	100.00000	93.43175			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	86.71160	100.00000	86.51088			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	10.19670	100.00000	10.17200			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	8.12861	100.00000	8.10892			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	1.71522	100.00000	1.71102			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			100.00000	12.84447	100.00000	12.81605			0.00	0	20,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	9.25426	100.00000	9.23185			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	35.31128	100.00000	35.22892			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	52.57494	100.00000	52.45795			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	4.33119	100.00000	4.32099			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801		1,000,000,000,000.00	10,000,000	2,000,000.00	
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.21653	100.00000	3.20940			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
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.67082	100.00000	3.66269			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.29514	100.00000	0.29458			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01964	100.00000	0.01960			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01810	100.00000	0.01807			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	30.14179	100.00000	30.07507			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	64.72764	100.00000	64.56912			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.47082	100.00000	33.40456			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.19482	100.00000	29.13703			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04384	100.00000	0.04373			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.79572	100.00000	10.76956			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	60.18841	100.00000	60.04261			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
FRC110	On	15/06/2016			100.00000	13.84637	100.00000	13.81282			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	91.07238	100.00000	90.85133			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.46698	100.00000	9.44405			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.30511	100.00000	10.28014			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.94422	100.00000	29.87168			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	1.33028	100.00000	1.32562			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	1.35810	100.00000	1.35278			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.69445	100.00000	13.66127			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	1.49455	100.00000	1.49093			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	1.59496	100.00000	1.58969			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	0.85597	100.00000	0.85102			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	30.63711	100.00000	30.56930			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	24.65605	100.00000	24.59567			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
FRC37	On	20/06/2015	Spot Bond			100.00000	16.91855	100.00000	16.87757			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.93359	100.00000	13.89983			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.66517	100.00000	45.55333			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.27745	6.90500	100.25890			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.34906	100.00000	9.32642			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.37604	100.00000	44.26736			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.60846	100.00000	27.54158			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.08970	100.00000	1.08703			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.51263	5.87500	102.49632			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.01250	100.00000	10.98583			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.10374	100.00000	11.07684			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.41078	100.00000	6.39651			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	21.60770	100.00000	21.56682			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.87302	100.00000	5.85995			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.05916	100.00000	7.04346			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	84.28858	100.00000	84.09831			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
FRC74	On	20/09/2016	Spot Bond			100.00000	10.97833	100.00000	10.95756			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.42705	100.00000	84.23776			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.08970	100.00000	1.08703			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.31752	100.00000	16.27799			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.50995	100.00000	16.46995			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.87939	100.00000	14.84335			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	104.64513	4.73000	104.61800			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.82607	100.00000	84.63588			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.08194	100.00000	15.04541			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.83661	100.00000	9.81279			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.95169	100.00000	10.92515			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.02002	100.00000	23.96183			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.45196	100.00000	12.42179			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.06675	100.00000	12.03752			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	84.03011	100.00000	83.84171			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	84.01977	100.00000	83.83139			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	58.10308	100.00000	57.98804			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	58.10893	100.00000	57.99388			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
FRC92	On	20/03/2013	Spot Bond			100.00000	58.13230	100.00000	58.01720			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	56.36129	100.00000	56.22475			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.59026	100.00000	10.56929			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.87857	100.00000	14.84911			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.57911	100.00000	10.55817			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.77927	100.00000	18.74209			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.44164	100.00000	15.41107			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	43.08010	100.00000	42.97574			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	46.18565	100.00000	46.07377			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	43.18219	100.00000	43.07757			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	46.29558	100.00000	46.18343			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	43.43346	100.00000	43.32823			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	43.51198	100.00000	43.40656			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	44.33646	100.00000	44.22906			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	45.34939	100.00000	45.23953			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	45.98542	100.00000	45.87402			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	19.51717	100.00000	19.47164			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
FRJ13	On	01/09/2013	Spot Bond			100.00000	40.56782	100.00000	40.46954			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	24.28700	100.00000	24.22751			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	8.69719	100.00000	8.67003			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.75203	100.00000	12.72080			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.54791	100.00000	1.54308			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.49164	100.00000	8.47106			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.27550	100.00000	0.27464			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.93425	100.00000	3.92550			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.68577	100.00000	8.66450			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.22693	100.00000	4.21698			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.71976	100.00000	2.71310			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	97.17291	100.00000	96.91986			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.95750	100.00000	9.93312			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
FRS60	On	24/10/2012	Spot Bond			100.00000	94.79167	100.00000	94.54545			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	38.27063	100.00000	38.17792			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.81692	100.00000	38.72288			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.74328	2.00000	103.72397			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	51.82470	100.00000	51.69915			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	55.88205	100.00000	55.74668			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.37738	100.00000	55.20448			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.87856	100.00000	0.87510			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.72155	100.00000	1.71617			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.67253	100.00000	53.50496			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.00538	100.00000	52.83989			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00270	100.00000	0.00269			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.65234	100.00000	9.62220			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.64781	100.00000	1.64266			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.29776	100.00000	28.20745			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.94680	100.00000	16.89389			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.12583	100.00000	27.06612			187,700,000,000.00	1,877,000	2,557,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	21.50018	100.00000	21.45286			14,400,000,000.00	144,000	144,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.77473	9.00000	98.74822			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.46341	8.00000	104.43843			0.00	0	21,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.41920	100.00000	13.38951			0.00	0	4,270,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.82265	9.00000	100.80647			1,539,000,000.00	171,000	4,571,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.36599	100.00000	11.34084			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.83340	100.00000	12.80484			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.59388	100.00000	9.57264			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.42176	100.00000	2.41589			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	11.37676	100.00000	11.34045			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.17549	9.48500	102.14962			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	66.05479	100.00000	65.90779			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	88.00700	100.00000	87.79943			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
GPT2B1 On	01/09/2012	Spot Bond			100.00000	88.02137	100.00000	87.81378			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	88.11341	100.00000	87.90560			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	90.69927	100.00000	90.47966			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	6.95521	100.00000	8.50250			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	8.72016	100.00000	10.70655			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	90.62112	100.00000	90.40170			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
GRN1B	On	18/11/2012	Spot Bond			100.00000	90.75510	100.00000	90.53535			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	90.81092	100.00000	90.59104			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	91.01189	100.00000	90.79152			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	20.92559	100.00000	20.87490			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.59349	100.00000	11.56540			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.70549	100.00000	6.68907		156,000,000,000.00	0.00	1,560,000	780,000.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.64368	100.00000	9.62032			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	10.22353	100.00000	10.19849			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.97160	100.00000	9.94744			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	98.25787	100.00000	97.99930				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	98.25787	100.00000	97.99930				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	101.32843	100.00000	101.06177				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	106.21597	100.00000	105.93645				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	45.28635	100.00000	45.17544		40,000,000,000.00		400,000	200,000.00	
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.89247	100.00000	14.85600				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.61601	100.00000	16.57532				0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	98.33492	100.00000	98.07615				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	45.48936	100.00000	45.37795				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
HMS1C4On	19/07/2015	Spot Bond				100.00000	15.29197	100.00000	15.25452			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	17.01551	100.00000	16.97383			0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond				100.00000	98.43444	100.00000	98.17539			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	45.85477	100.00000	45.74247			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.80561	100.00000	15.76690			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.52915	100.00000	17.48621			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	98.78755	100.00000	98.52758			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	46.34200	100.00000	46.22851			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.43339	100.00000	16.39314			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	99.22094	100.00000	98.95982			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	99.86297	100.00000	99.60018			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	13.93160	100.00000	13.90060		4,820,400,000,000.00	48,204,000	30,004,000.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	5.86098	100.00000	5.84801			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.85600	100.00000	5.84304			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.09414	100.00000	13.06500		3,005,900,000,000.00	30,059,000	37,259,000.00	
HWAY35On	31/07/2035	Spot Bond				100.00000	13.09414	100.00000	13.06500			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.46580	2.50000	100.44806			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.43320	100.00000	15.40392			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
IBL05	On	12/08/2012	Spot Bond			100.00000	92.90292	100.00000	92.67296			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	85.35567	100.00000	85.16169			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	86.49169	100.00000	86.29239			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.47564	100.00000	23.42397			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	57.82421	100.00000	57.68413			200,000,000,000.00	2,000,000	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	16.42365	100.00000	16.38386			300,000,000,000.00	3,000,000	2,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.57535	100.00000	15.53762			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.58346	100.00000	55.44882			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.56684	100.00000	39.47099			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	27.69230	100.00000	27.62522			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	34.26971	100.00000	34.19428			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.69128	100.00000	16.65453			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.67443	100.00000	13.64432			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	31.34021	100.00000	31.27084			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.56980	100.00000	31.49249			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			276,000,000,000.00	2,760,000	1,840,000.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.14503	1.75000	106.12599			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.11992	8.27000	103.09696			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
IBL32	On	03/11/2014	Spot Bond			100.00000	15.63767	100.00000	15.59979			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.62357	100.00000	2.61721			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.75277	100.00000	4.74220			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.93425	100.00000	3.92550			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.03409	100.00000	8.72442			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.67093	100.00000	1.55276			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.22764	8.76500	102.20368			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.95498	100.00000	16.90204			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.24744	100.00000	10.21545			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	56.06186	100.00000	55.93846			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.82177	100.00000	15.78676			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.82177	100.00000	15.78676			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.13907	5.00000	102.12521			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	19.68603	100.00000	19.64246			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.47501	100.00000	20.42542			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.47501	100.00000	20.42542			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.82925	100.00000	9.79856			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.67404	100.00000	7.65545			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
IN04	On	15/03/2015	Spot Bond			100.00000	21.62800	100.00000	21.58039			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	55.20373	100.00000	55.08221			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.37011	100.00000	14.33529			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			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
IND235	On	28/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.71674	100.00000	61.56723			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.03493	100.00000	14.00093			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
ING115	On	31/03/2016	Spot Bond			100.00000	15.34878	100.00000	15.31159			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.30871	100.00000	14.27405			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	76.09316	100.00000	75.94366			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	85.18519	100.00000	84.98845			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.82573	100.00000	8.80435			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.55185	100.00000	23.49479			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.66020	100.00000	9.63679			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	85.95342	100.00000	85.75538			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	84.75095	100.00000	84.55834			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	78.71720	100.00000	78.48837			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.01757	6.50000	100.00586			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	53.45308	100.00000	53.28620			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			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
ING157	On	12/04/2013	Spot Bond			100.00000	62.61676	100.00000	62.29009			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	81.17647	100.00000	80.93842			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	80.00000	100.00000	79.76879			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	81.36283	100.00000	81.12836			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.33007	100.00000	11.29133			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.92462	100.00000	94.68431			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.82563	100.00000	63.67102			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.60520	100.00000	43.49958			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.60520	100.00000	43.49958			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.86614	100.00000	45.75380			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	33.17472	100.00000	33.09436			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	96.18686	100.00000	95.94085			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.89329	100.00000	21.84026			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.87427	100.00000	22.81886			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.17973	100.00000	41.07998			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.36340	100.00000	18.30543			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.46503	100.00000	12.42569			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
IPF03	On	13/04/2017	Spot Bond			100.00000	10.02313	100.00000	9.99150			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.97217	8.80000	101.94818			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	33.51743	100.00000	33.44364			6,500,000,000.00	65,000	85,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	12.88245	100.00000	12.85123			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.46151	100.00000	13.43188			14,900,000,000.00	149,000	13,649,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	23.20815	100.00000	23.15194			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.74707	100.00000	16.70649			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	18.93604	100.00000	18.89412			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.43328	100.00000	9.41043			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02785	100.00000	0.02779			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.17742	2.75000	101.16983			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.97420	2.60000	102.95332			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.46619	100.00000	9.43082			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	62.36629	100.00000	62.22826			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	55.28485	100.00000	55.13860			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.65413	100.00000	16.61747			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.57205	100.00000	11.54402			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.59841	2.60000	101.57456			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
IVA131	On	04/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			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
IVA237	On	13/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	54.82584	100.00000	45.23561			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.73938	100.00000	8.71821			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	24.71617	100.00000	24.65564			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.21674	100.00000	66.05633			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
KCF02U	On	30/04/2013			100.00000	65.82730	100.00000	65.66782			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	72.19102	100.00000	72.03036			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	68.07121	100.00000	67.92218			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	68.94399	100.00000	68.79057			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	59.69798	100.00000	59.56586			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	97.85881	100.00000	97.60917			0.00	0	0.00
KW01	On	31/10/2027			100.00000	15.61373	100.00000	15.57936			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	44.74497	100.00000	44.63538			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.27738	100.00000	15.24038			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	87.85651	100.00000	87.65454			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
MAQ013	On	06/07/2012			100.00000	99.72678	100.00000	99.45504		1,500,000,000,000.00	0.00	15,000,000	15,000,000.00
MAQ014	On	02/08/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	64.99650	100.00000	66.60158			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
MBF019 On	15/04/2014	Spot Bond			100.00000	30.87128	100.00000	32.58427			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	91.07003	100.00000	90.84790			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.41632	100.00000	56.27965			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	23.10812	100.00000	23.05214			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	79.86871	100.00000	99.72603			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.24379	100.00000	22.18931			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.88898	100.00000	17.83253			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	64.42568	100.00000	64.26790			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	64.64136	100.00000	64.48305			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	31.77151	100.00000	31.69370			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.84946	100.00000	97.58713		1,000,000,000,000.00	10,000,000	5,000,000.00	
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.71743	100.00000	89.50280			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.28930	100.00000	31.21267			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	61.32987	100.00000	61.18129			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	29.69247	100.00000	29.62054			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.68479	100.00000	30.60965			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.29544	100.00000	14.26081			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.01981	100.00000	16.97858			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
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.63115	100.00000	3.62235			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	8.86510	100.00000	8.84362			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.72935	8.00000	101.70755			352,000,000.00	44,000	44,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	85.39301	100.00000	85.19849			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.13910	100.00000	21.08789			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	16.11047	100.00000	16.07481			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	16.11047	100.00000	16.07481			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.18232	100.00000	3.17527			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.51382	100.00000	0.51268			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00117	100.00000	0.00117			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.11319	8.59000	102.08973			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.00000	9.34000	99.97492			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.00000	10.01000	99.97317			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.16121	100.00000	22.11217			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.13031	100.00000	12.10093			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.42743	100.00000	7.40944			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.77381	100.00000	10.74771			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.73378	100.00000	17.69474			0.00	0	15,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL01	On	31/05/2015	Spot Bond			100.00000	18.31134	100.00000	18.25416			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.82556	8.78500	100.80188			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	55.73627	100.00000	55.60125			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.75294	8.00000	100.73136			840,000,000.00	105,000	9,805,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.44187	100.00000	32.36967			25,300,000,000.00	253,000	2,853,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	21.60884	100.00000	21.56075			122,000,000,000.00	1,220,000	11,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	16.45754	100.00000	16.42091			7,000,000,000.00	70,000	3,570,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	40.82902	100.00000	40.73866			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07190	100.00000	0.07173			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07190	100.00000	0.07173			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.84012	100.00000	6.82354			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.92515	100.00000	6.90837			5,920,000,000,000.00	59,200,000	14,800,000.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.01017	100.00000	6.99319			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.07820	100.00000	7.06105			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.19156	100.00000	7.17415			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.24825	100.00000	7.23070			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
N4A311	On	14/08/2020	Spot Bond			100.00000	7.31628	100.00000	7.29855			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.48633	100.00000	7.46820			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.59970	100.00000	7.58129			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.72440	100.00000	7.70569			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.83778	100.00000	7.81879			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.89446	100.00000	7.87534			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.57468	100.00000	8.55392			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.36828	100.00000	9.34558			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07190	100.00000	0.07173			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07190	100.00000	0.07173			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.47482	100.00000	31.39773			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.89612	100.00000	15.85719			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.60384	100.00000	9.58057		11,400,000,000,000.00	114,000,000	19,000,000.00	
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.60735	100.00000	1.60346		720,000,000,000.00	7,200,000	3,600,000.00	
NBK1B	On	09/09/2012	Spot Bond			100.00000	86.69103	100.00000	86.49035			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.20407	100.00000	20.15960		148,900,000,000.00	1,489,000	9,079,000.00	
NBK2B	On	15/09/2015	Spot Bond			100.00000	13.50343	100.00000	13.47072			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.03488	100.00000	15.00178		7,300,000,000.00	73,000	6,173,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01964	100.00000	0.01960			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.00144	100.00000	65.83980			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.88506	100.00000	20.83884			4,000,000,000.00	40,000	9,440,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.46786	100.00000	18.42263			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.44679	100.00000	9.42365			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	33.23426	100.00000	33.16110			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	26.94013	100.00000	26.87487			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.21833	100.00000	16.18264			26,600,000,000.00	266,000	9,466,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.43149	100.00000	10.40622			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	66.28153	100.00000	66.12615			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	64.72556	100.00000	64.56703			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	58.75432	100.00000	58.61198			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	95.98408	100.00000	95.73860			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	22.56970	100.00000	22.52699			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	37.55085	100.00000	37.47980			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	21.52601	100.00000	21.48528			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	20.41428	100.00000	20.37565			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	17.13637	100.00000	17.09486			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
NCLN49 On	12/03/2013	Spot Bond			100.00000	57.85516	100.00000	57.71501			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	56.06939	100.00000	55.93356			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	55.89864	100.00000	55.76323			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	55.89864	100.00000	55.76323			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	55.89864	100.00000	55.76323			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.00888	100.00000	15.97009			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.46230	100.00000	17.41954			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.12308	100.00000	18.93788			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.69897	100.00000	16.65852			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.44457	100.00000	9.42670			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.14769	100.00000	13.11584			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.30255	100.00000	9.28495			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.48977	100.00000	12.45918			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.23616	100.00000	13.20374			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.41903	100.00000	12.38862			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	84.73398	100.00000	84.60675			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			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
NCLN70	On	30/08/2013			100.00000	35.75784	100.00000	35.67121			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	28.31641	100.00000	28.26036			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.22489	100.00000	28.16902			0.00	0	0.00
NED10	On	15/08/2012			100.00000	91.70700	100.00000	91.48167			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.10322	100.00000	20.05897			0.00	0	40,000.00
NED12A	On	14/12/2012			100.00000	85.14611	100.00000	84.95259			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	72.85456	100.00000	72.71657			0.00	0	0.00
NED6	On	20/09/2013			100.00000	46.27396	100.00000	46.17210			0.00	0	760,000.00
NED8	On	08/02/2014			100.00000	37.39966	100.00000	37.31643		14,400,000,000.00	144,000	144,000	4,844,000.00
NED9	On	06/07/2017			100.00000	7.13542	100.00000	7.11795			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.13862	100.00000	17.10090			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.92247	100.00000	11.89359			0.00	0	0.00
NET41	On	16/02/2013			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
NET43	On	13/07/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
NET44	On	16/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.60691	100.00000	8.58671			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	13.57602	100.00000	13.54580			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.70892	100.00000	11.68055			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
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.81243	6.82500	100.79389			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.78399	6.58500	100.76610			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	56.96633	100.00000	56.82833			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.94888	100.00000	9.91782			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.93122	100.00000	11.90232			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.82428	6.92500	100.80547			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	56.96633	100.00000	56.82833			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.94888	100.00000	9.91782			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.15353	100.00000	12.12408			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.87167	7.32500	100.85178			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.96633	100.00000	56.82833			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.94888	100.00000	9.91782			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	89.94879	100.00000	89.73309			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	60.78063	100.00000	60.63338			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	90.08149	100.00000	89.86547			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	60.99781	100.00000	60.85004			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	90.14784	100.00000	89.93166			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	61.26929	100.00000	61.12086			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
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.62221	100.00000	61.47294			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.91937	100.00000	9.89534			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.97702	8.21500	100.95470			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	47.73369	100.00000	47.62236			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	33.28642	100.00000	33.21314			0.00	0	0.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.72501	100.00000	13.69463			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.18805	100.00000	14.15682		11,200,000,000.00		112,000	112,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.65292	100.00000	6.63732			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.23792	100.00000	13.20862			0.00	0	5,300,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	97.85522	100.00000	97.59359			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	66.07782	100.00000	65.91598			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.19043	100.00000	32.11159			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	32.01819	100.00000	31.93978			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.48724	100.00000	2.48122			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	10.08120	100.00000	10.05678			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.49877	100.00000	13.46570			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.55597	100.00000	13.52277			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
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.59030	100.00000	13.55702			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.41414	100.00000	14.37884			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.32952	100.00000	15.29197			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	21.05060	100.00000	20.99904			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	16.60471	100.00000	16.56796		126,700,000,000.00	1,267,000	89,167,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	95.86307	100.00000	95.61851			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	64.59880	100.00000	64.44232			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	32.10174	100.00000	32.02396			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	64.51290	100.00000	64.35661			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.86986	100.00000	31.79265			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.36237	100.00000	13.33000			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	95.64941	100.00000	95.40726			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	96.03469	100.00000	95.79157			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.94803	100.00000	10.92732			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.35109	100.00000	18.30615			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.81163	100.00000	3.80240			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	52.05772	100.00000	51.89341			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
PMM03	On	27/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	91.16584	100.00000	90.94509			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.67570	100.00000	27.60866			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	72.59214	100.00000	72.45492			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	84.92122	100.00000	84.72867			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	56.86711	100.00000	56.72935			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	57.02079	100.00000	56.88265			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	39.18517	100.00000	39.09025			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	84.96304	100.00000	84.77039			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.81673	100.00000	27.74934			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	72.74941	100.00000	72.61188			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	57.27692	100.00000	57.13817			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	39.25575	100.00000	39.16065			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	85.03623	100.00000	84.84340			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	28.13197	100.00000	28.06381			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	57.73795	100.00000	57.59808			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	85.22440	100.00000	85.03116			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
PR2D1F On	15/06/2014	Spot Bond			100.00000	28.48038	100.00000	28.41139			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	58.14775	100.00000	58.00689			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	29.92629	100.00000	29.85380			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	81.81378	100.00000	81.62855			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	81.83393	100.00000	81.64866			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	81.91450	100.00000	81.72904			0.00	0	0.00
PRP2A2 On	04/07/2012	Spot Bond			100.00000	69.99334	100.00000	69.99333			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	16.85504	100.00000	16.81794			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00182	100.00000	0.00181			0.00	0	0.00
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			6.02000	125.53830	6.00000	125.58307		236,382,532,265,460.00	266,201,373	22,057,064,752.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.49113	100.00000	7.47464			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.32939	100.00000	3.32206			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	51.78921	100.00000	51.67396			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			7.94000	122.17993	7.92000	122.35019		72,494,724,888,240.00	130,317,996	14,050,542,343.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00081	100.00000	0.00081			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			219.04383	75.53585	219.01922	75.22753		219,043,830,000.00	1,000,000	1,795,687,693.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.07500	254.74432	2.06000	255.03887			118,698,621,625.00	57,204,155	123,534,321.00
R201	On	21/12/2014	Spot Bond			5.12000	108.62750	5.10000	108.66064			12,561,168,599,040.00	453,353,242	2,677,288,181.00
R202	On	07/12/2033	Spot Bond			2.40000	188.04611	2.41500	187.56876			875,791,528,800.00	364,913,137	1,365,152,132.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.91145	8.00000	98.85604			768,000,000,000.00	96,000,000	644,000,000.00
R203	On	15/09/2017	Spot Bond			6.54000	109.92603	6.53000	109.95226			41,881,859,768,220.00	403,954,093	6,277,299,362.00
R204	On	21/12/2018	Spot Bond			6.84000	106.27888	6.82000	106.36629			26,595,619,247,520.00	888,248,428	3,953,280,903.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.40865	8.75000	100.34042			525,000,000,000.00	60,000,000	244,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	25.66700	100.00000	25.60481			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.18000	103.16218	5.18000	106.89190			13,059,548,188,820.00	521,148,299	1,713,896,376.00
R207	On	15/01/2020	Spot Bond			7.10000	100.66761	7.10000	104.26568			51,418,298,675,800.00	242,013,898	5,983,537,833.00
R208	On	31/03/2021	Spot Bond			7.22000	98.74862	7.21500	98.76090			36,925,009,075,700.00	114,267,185	8,245,496,932.00
R209	On	31/03/2036	Spot Bond			8.51000	78.73912	8.49500	78.84547			66,115,856,138,860.00	769,195,786	8,487,371,224.00
R210	On	31/03/2028	Spot Bond			2.38500	142.19246	2.38500	142.16454			476,856,995,400.00	199,940,040	186,879,670.00
R211	On	31/01/2017	Spot Bond			0.65000	121.49895	0.65000	121.48081			582,528,700.00	896,198	1,672,032,099.00
R212	On	31/01/2022	Spot Bond			2.05000	118.84462	2.05000	118.82234			135,829,474,000.00	66,258,280	1,434,575,390.00
R213	On	28/02/2031	Spot Bond			8.36500	89.62646	8.34500	89.77627			38,744,125,697,060.00	631,694,644	3,840,738,751.00
R214	On	28/02/2041	Spot Bond			6.50000	102.23754	6.50000	102.21987			21,835,654,984,000.00	359,331,536	5,705,136,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			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
R223C	On	15/03/2013	Spot Bond			100.00000	56.88575	100.00000	56.76053			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	37.92383	100.00000	37.84035			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	25.28255	100.00000	25.22690			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.85504	100.00000	16.81794			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.23669	100.00000	11.21196			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.49113	100.00000	7.47464			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.99408	100.00000	4.98309			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.32939	100.00000	3.32206			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	45.84468	100.00000	45.74322			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	30.56312	100.00000	30.49548			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	20.37541	100.00000	20.33032			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.58361	100.00000	13.55355			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.05574	100.00000	9.03570			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.03716	100.00000	6.02380			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.02477	100.00000	4.01587			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.68318	100.00000	2.67724			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.78879	100.00000	1.78483			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
R332C	On	21/12/2017	Spot Bond			100.00000	1.19253	100.00000	1.18989			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.79502	100.00000	0.79326			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.53001	100.00000	0.52884			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.35334	100.00000	0.35256			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.23556	100.00000	0.23504			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15704	100.00000	0.15669			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10469	100.00000	0.10446			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06980	100.00000	0.06964			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04653	100.00000	0.04643			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03102	100.00000	0.03095			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02068	100.00000	0.02063			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01379	100.00000	0.01376			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00919	100.00000	0.00917			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00613	100.00000	0.00611			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00408	100.00000	0.00408			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00272	100.00000	0.00272			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00182	100.00000	0.00181			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00121	100.00000	0.00121			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
R350C	On	21/12/2026	Spot Bond			100.00000	0.00081	100.00000	0.00081			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00054	100.00000	0.00054			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	30.52580	100.00000	30.45185			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	39.96782	100.00000	39.86994			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.85598	100.00000	9.82521			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	87.32426	100.00000	87.12071			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	86.29769	100.00000	86.09931			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	53.33791	100.00000	53.17139			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	53.10492	100.00000	52.93545			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	8.69474	100.00000	8.67368			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	87.77482	100.00000	87.57022			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	84.79865	100.00000	84.60766			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	96.55172	100.00000	96.29630			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	16.25083	100.00000	16.21103			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.22986	5.87500	102.21386			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	92.76407	100.00000	92.53559			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
RESB01	On	03/06/2014			100.00000	22.66406	100.00000	22.60916			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	60.87598	100.00000	60.72850			0.00	0	0.00
RP002	On	28/02/2013			100.00000	61.22129	100.00000	61.07297			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.17713	100.00000	25.11613			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.51774	100.00000	13.49098			0.00	0	0.00
RP006	On	30/04/2019			100.00000	0.28376	100.00000	0.28307			0.00	0	0.00
RP007	On	30/04/2016			100.00000	4.12926	100.00000	4.11926			0.00	0	0.00
RP008	On	30/04/2016			100.00000	4.12926	100.00000	4.11926			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	29.94858	100.00000	29.87603			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.02750	100.00000	22.98191			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	102.37692	5.25000	102.36234			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.41187	100.00000	0.41089			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	98.64499	100.00000	98.37838			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.80098	100.00000	2.79412			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	61.51698	100.00000	61.39386			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
RW02	On	31/07/2012	Spot Bond			100.00000	99.41815	100.00000	99.16454			48,000,000,000.00	480,000	120,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.84430	100.00000	11.81809			5,400,000,000.00	54,000	5,054,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	90.49636	100.00000	90.27778			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.41394	100.00000	14.38222			0.00	0	22,090,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.90822	100.00000	10.88179			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.05573	8.00000	108.03257			9,608,000,000.00	1,201,000	16,201,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	9.10817	100.00000	9.08586			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.08407	100.00000	8.06449			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.26687	100.00000	19.22446			77,600,000,000.00	776,000	18,796,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	59.28561	100.00000	59.15441			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.01744	100.00000	10.99305			6,700,000,000.00	67,000	7,167,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.37814	5.75000	121.34337			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	40.79677	100.00000	40.70696			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	57.04711	100.00000	56.92085			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			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
SBN31	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	59.22701	100.00000	59.09664			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.91707	100.00000	11.89083			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	23.75887	100.00000	23.70657			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	59.27375	100.00000	59.14255			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.19115	100.00000	8.17130			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	22.71910	100.00000	22.66406			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	21.66652	100.00000	21.61403			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	51.44897	100.00000	51.32433			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.57289	100.00000	42.46975			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.54440	100.00000	12.51679			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	30.23909	100.00000	30.16584			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.99525	100.00000	11.96588		200,000,000,000.00	0.00	2,000,000	1,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.38989	100.00000	0.38895			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.79150	100.00000	0.78975			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
SBS18	On	23/06/2018	Spot Bond			100.00000	8.13525	100.00000	8.11554			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.51670	100.00000	10.49343			0.00	0	5,080,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.36821	10.05000	101.34120			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00077	100.00000	0.00076			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.24177	100.00000	16.20242		800,000,000,000.00	8,000,000	8,000,000	5,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.76516	100.00000	1.75965			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.31416	100.00000	0.31318			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.64178	8.00000	106.62653		3,392,000,000.00	424,000	424,000	424,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.97654	100.00000	8.95677			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.64776	100.00000	9.62652		10,900,000,000.00	109,000	109,000	809,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	63.16137	100.00000	63.02234			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	20.49473	100.00000	20.44912		15,000,000,000.00	150,000	150,000	2,850,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.37913	100.00000	54.25230			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.86098	100.00000	5.84801			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.93242	100.00000	5.91922			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.59152	100.00000	10.56586			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			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
SHF01	On	15/12/2016	Spot Bond			100.00000	2.36373	100.00000	2.35800			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03774	100.00000	0.03764			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.01757	6.50000	100.00586			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.46453	100.00000	10.43918			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	51.95055	100.00000	51.82470			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.03847	100.00000	15.99962			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.46228	100.00000	1.45874			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.54353	8.75000	101.52757			805,000,000.00	92,000	92,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.75569	100.00000	49.64496			0.00	0	720,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.41567	100.00000	16.37913			0.00	0	8,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	50.52094	100.00000	50.40912			63,000,000,000.00	630,000	1,545,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.91707	100.00000	11.89083			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.51149	100.00000	2.50541			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	6.13157	100.00000	6.11671			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	1.02871	100.00000	1.02621			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.36173	100.00000	13.33216			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	11.02466	100.00000	10.98986			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
SSN001 On	01/03/2017	Spot Bond			100.00000	1.56504	100.00000	1.56124			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.00000	9.28488	100.00000	9.26238			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	1.93138	100.00000	1.92529			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.16313	100.00000	8.14208			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.35040	6.75000	101.32735			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	21.39616	100.00000	21.36254			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	99.24524	7.25000	102.76499			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	1.62733	100.00000	1.62225			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.02126	8.75000	8.75000		43,750,000,000.00	5,000,000	5,000,000.00	
SSN010 On	15/09/2015	Spot Bond			13.50000	100.26162	13.50000	13.50000		67,500,000,000.00	5,000,000	5,000,000.00	
SYN829 On	18/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			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
SYN869 On	19/01/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	60.39089	100.00000	60.25687			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			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
SYN917	On	13/08/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	21.79769	100.00000	21.74944			515,000,000.00	5,150	2,575.00
SZ25	On	30/09/2025			100.00000	11.13513	100.00000	11.11050			1,275,400,000.00	12,754	6,377.00
T018	On	15/07/2014			100.00000	33.01095	100.00000	32.93749			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	33.18310	100.00000	33.11006			12,400,000,000.00	124,000	62,000.00
TFS73	On	11/02/2013			6.27500	100.95325	6.27500	100.93617			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.14907	100.00000	64.98951			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
TFS78	On	18/04/2013	Spot Bond			100.00000	65.72920	100.00000	65.56823			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.49510	100.00000	6.47920			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	106.17888	8.00000	106.15601			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.50846	6.27000	100.49147			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.25913	100.00000	28.20318			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.27032	100.00000	42.13835			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.75498	100.00000	7.64947			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.97814	100.00000	7.86959		1,200,000,000,000.00	12,000,000	3,000,000.00	
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.13786	100.00000	8.96311			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.45795	100.00000	8.34287			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.48450	100.00000	9.35546			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.72464	100.00000	13.53790			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	98.03138	100.00000	97.77204			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
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.72644	100.00000	2.71976			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	97.95896	100.00000	97.69981			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	98.93173	100.00000	98.67000			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	98.16414	100.00000	97.90445			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	98.42966	100.00000	98.16926			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.66424	100.00000	7.64548			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.20910	100.00000	8.18899			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.57234	100.00000	8.55134		2,000,000,000,000.00	20,000,000	10,000,000.00	
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.29881	100.00000	9.27602			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.78311	100.00000	9.75916			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.91683	100.00000	14.88029			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.75660	100.00000	10.73026			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.26006	100.00000	4.24962			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.72644	100.00000	2.71976			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
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	2.72644	100.00000	2.71976			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
THE9A9 On	18/07/2016	Spot Bond				100.00000	2.72644	100.00000	2.71976			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond				100.00000	2.72644	100.00000	2.71976			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	2.72644	100.00000	2.71976			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond				100.00000	2.72644	100.00000	2.71976			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	2.72644	100.00000	2.71976			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				100.00000	2.72644	100.00000	2.71976			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	2.72644	100.00000	2.71976			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond				100.00000	37.79877	100.00000	37.70381			0.00	0	0.00
TL15 On	29/04/2015	Spot Bond				100.00000	22.77660	100.00000	22.72619			8,900,000,000.00	89,000	2,989,000.00
TL20 On	22/02/2020	Spot Bond				6.00000	102.15626	6.00000	102.14000			0.00	0	0.00
TN17 On	14/11/2017	Spot Bond				100.00000	11.54960	100.00000	11.52418			24,700,000,000.00	247,000	1,011,457,000.00
TN20 On	17/09/2020	Spot Bond				100.00000	13.49591	100.00000	13.46621			11,822,004,400,000.00	118,220,044	331,020,044.00
TN23 On	06/11/2023	Spot Bond				100.00000	12.33571	100.00000	12.30856			42,921,625,500,000.00	429,216,255	381,216,255.00
TN25 On	19/08/2025	Spot Bond				100.00000	12.89284	100.00000	12.86415			1,400,000,000,000.00	14,000,000	171,000,000.00
TN27 On	14/11/2027	Spot Bond				100.00000	9.98092	100.00000	9.95894			29,700,000,000.00	297,000	21,497,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	100.13394	10.00000	100.10714			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.13060	9.75000	100.10447			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.12994	100.00000	10.10382			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	50.76541	100.00000	50.66910			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.17283	100.00000	14.14163			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	76.21910	100.00000	76.06817			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
UTR041	On	19/04/2014			100.00000	32.32158	100.00000	32.24243			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	13.36825	100.00000	13.33552			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.36890	100.00000	18.32392			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	14.49227	100.00000	14.46037			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	93.15861	100.00000	92.92687			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	43.25899	100.00000	43.15419			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	93.18728	100.00000	92.95547			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	43.34884	100.00000	43.24820			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	93.29052	100.00000	93.05846			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	43.72444	100.00000	43.61852			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	10.39409	100.00000	10.36164			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	4.38501	100.00000	4.37132			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	1.84992	100.00000	1.84415			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
WS04	On	30/05/2016			100.00000	17.22801	100.00000	17.19009		10,351,600,000.00	103,516	63,103,516.00	
WS05	On	01/08/2018			100.00000	14.35605	100.00000	14.32221			0.00	0	41,998,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	18.47291	100.00000	18.43224			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.50201	100.00000	11.47669			41,000,000,000.00	410,000	29,800,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.12504	100.00000	10.10275			160,000,000,000.00	1,600,000	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.93674	100.00000	9.91486			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.85305	100.00000	9.83135			1,380,000,000,000.00	13,800,000	28,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	39.22494	100.00000	39.13907			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	32.01879	100.00000	31.94792			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.87641	100.00000	8.85688			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	24.43491	100.00000	24.38083			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.97193	100.00000	19.92797			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.94151	100.00000	6.92615			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.25596	100.00000	14.22458			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.85688	100.00000	8.83738			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.28279	100.00000	0.28217			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.59984	100.00000	5.58925			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02255	100.00000	0.02250			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.59984	100.00000	5.58925			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			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
ZA005	On	12/10/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.45712	100.00000	11.43545			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.45712	100.00000	11.43545			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.20714	100.00000	10.18783			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.66166	100.00000	9.64338			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.22038	100.00000	7.20668			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
ZA024	On	20/05/2016	Spot Bond			100.00000	6.82053	100.00000	6.80759			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.41839	100.00000	6.40622			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.41839	100.00000	6.40622			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.06809	100.00000	6.05615			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.72000	100.00000	5.70875			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.37069	100.00000	5.36012			0.00	0	0.00

**Total for j-Bonds :** ,122,712,393,139,000.00 ,847,172,962 99,677,979,141.00

**Grand Total:** 2,714,269,228,500.00 147,304,348 99,679,373,827.00