



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 19/07/2012

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			8.24900	8.24900	8.21970	8.21970		14.65	60,093,965.00	7,285	254,083.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,072.98030	1.07298	1,101.924	16.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			3.28030	0.00328	2.924	16.44	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			924.94480	0.92494	953.772	15.49	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			5.24480	0.00524	4.772	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			826.93050	0.82693	855.653	14.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			7.23050	0.00723	6.653	14.85	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			503.77630	0.50378	529.311	13.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			34.07630	0.03408	30.311	13.88	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			255.12510	0.25513	272.532	14.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			135.42510	0.13543	123.532	14.28	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			731.30540	0.73131	759.015	14.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			11.60540	0.01161	10.015	14.43	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			547.51030	0.54751	573.603	13.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			27.81030	0.02781	24.603	13.99	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			179.12290	0.17912	190.910	14.71	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			219.42290	0.21942	201.910	14.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			384.53260	0.38453	405.774	13.78	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
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			64.83260	0.06483	56.774	13.78	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			315.64360	0.31564	334.966	14.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			95.94360	0.09594	85.966	14.03	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			97.88390	0.09788	104.326	16.44	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			428.18390	0.42818	405.326	16.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			203.14550	0.20315	218.692	14.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			183.44550	0.18345	169.692	14.53	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			182.92580	0.18293	194.947	14.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			213.22580	0.21323	195.947	14.65	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			60.96030	0.06096	64.394	18.04	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			641.26030	0.64126	615.393	18.04	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			133.51780	0.13352	142.378	15.54	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			313.81780	0.31382	293.378	15.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			108.46710	0.10847	115.637	16.14	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			388.76710	0.38877	366.637	16.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			31.21710	0.03122	32.902	20.64	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,011.51710	1.01152	983.902	20.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			88.42500	0.08842	94.210	16.74	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			468.72500	0.46873	445.210	16.74	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			66.71300	0.06671	70.554	17.70	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			597.01300	0.59701	571.554	17.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			26.78170	0.02678	28.104	21.24	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,107.08170	1.10708	1,079.104	21.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			43.35570	0.04336	45.564	19.37	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			823.65570	0.82366	796.564	19.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			36.65550	0.03666	38.794	20.04	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			916.95550	0.91696	889.794	20.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.34220	8.34220	8.32750	8.32750		15.99	11,929,346.00	1,430	53,747.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			348.25880	0.34826	355.674	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			320.75880	0.32076	313.474	15.81	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			248.11980	0.24812	252.838	17.08	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			520.61980	0.52062	510.638	17.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			200.25510	0.20026	203.823	17.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			672.75510	0.67276	661.623	17.96	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			163.70370	0.16370	166.356	18.86	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			836.20370	0.83620	824.156	18.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			148.70430	0.14870	150.975	19.30	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			921.20430	0.92120	908.775	19.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			103.63210	0.10363	104.980	21.04	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,276.13210	1.27613	1,262.780	21.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			470.08740	0.47009	478.244	14.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			192.58740	0.19259	186.044	14.92	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			53.02810	0.05303	53.424	24.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,125.52810	2.12553	2,111.224	24.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			28.55900	0.02856	29.680	26.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,801.05900	2.80106	2,787.480	26.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			528.47250	0.52847	537.060	14.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			150.97250	0.15097	144.860	14.56	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			498.56460	0.49856	506.924	14.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			171.06460	0.17106	164.724	14.74	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44180	8.44180	8.43280	8.43280		16.46	42,209.00	5	20,305.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			134.49310	0.13449	134.863	22.62	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,901.69310	1.90169	1,893.063	22.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			111.84850	0.11185	112.032	23.73	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,229.04850	2.22905	2,220.232	23.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			267.72540	0.26773	269.543	18.82	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			934.92540	0.93493	927.743	18.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			97.08270	0.09708	97.149	24.68	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,514.28270	2.51428	2,505.349	24.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			196.98560	0.19699	198.008	20.41	0.00	0	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	18/03/2013	Foreign Exchange Future	9.55	Put			1,314.18560	1.31419	1,306.208	20.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			652.07370	0.65207	658.002	14.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			219.27370	0.21927	216.202	14.95	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			595.46340	0.59546	600.934	15.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			262.66340	0.26266	259.134	15.18	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.53430	8.53430	8.52940	8.52940		16.89	0.00	0	2,716.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			469.46530	0.46947	468.706	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			700.06530	0.70007	694.406	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			475.60000	0.47560	474.863	17.47	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			686.20000	0.68620	680.563	17.47	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			472.51980	0.47252	471.773	17.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			693.11980	0.69312	687.473	17.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.62300	8.62300	8.62610	8.62610		17.18	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			580.93170	0.58093	578.071	18.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			954.83170	0.95483	955.071	18.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			976.08760	0.97609	973.541	15.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			349.98760	0.34999	350.541	15.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.90120	8.90120	8.94440	8.94440		18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,411.87730	1.41188	1,379.414	16.42	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			467.47730	0.46748	478.214	16.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.51230	10.51230	10.48260	10.48260		21.36	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.24900	8.24900	8.21970	8.21970		14.65	41,245.00	5	978.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			11,073.73250	0.11074	11,805.569	16.08	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			38,103.73250	0.38104	35,905.569	16.08	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			8,843.59860	0.08844	9,420.961	16.74	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			46,873.59860	0.46874	44,520.961	16.74	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.34220	8.34220	8.32750	8.32750		15.99	41,711.00	5	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,088.44230	0.25088	25,564.662	17.04	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			51,338.44230	0.51338	50,344.662	17.04	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
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.44180	8.44180	8.43280	8.43280			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			25,720.00000	0.25720	24,820.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.53430	8.53430	8.52940	8.52940		16.89	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			46,946.53200	0.46947	46,870.571	17.54	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			70,006.53200	0.70007	69,440.571	17.54	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			47,559.99630	0.47560	47,486.258	17.47	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			68,619.99630	0.68620	68,056.258	17.47	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			47,251.98450	0.47252	47,177.287	17.51	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			69,311.98450	0.69312	68,747.287	17.51	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.95410	12.95410	12.84500	12.84500		12.26	505,209.90	39	13,254.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,504.32650	1.50433	1,612.416	16.84	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			9.32650	0.00933	8.316	16.84	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			730.90670	0.73091	834.099	12.37	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			35.90670	0.03591	29.999	12.37	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			99.71180	0.09971	111.969	13.87	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			704.71180	0.70471	607.868	13.87	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			50.08370	0.05008	52.477	14.70	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,055.08370	1.05508	948.377	14.70	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.09820	13.09820	13.01180	13.01180		13.08	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			316.54220	0.31654	341.662	13.84	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			674.74220	0.67474	613.462	13.84	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			272.25810	0.27226	292.325	14.34	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			810.45810	0.81046	744.125	14.34	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			240.69800	0.24070	257.501	14.76	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			928.89800	0.92890	859.301	14.76	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			162.00050	0.16200	170.224	16.05	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,350.20050	1.35020	1,272.024	16.05	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.25260	13.25260	13.17570	13.17570		16.80	0.00	0	1,905.00

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	13.53	Call			809.03910	0.80904	843.432	22.47	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,163.33910	1.16334	1,120.832	22.47	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10500	0.10500	0.10420	0.10420		19.16	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			121.73910	0.00122	141.055	19.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			701.73910	0.00702	641.055	19.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10630	0.10630	0.10570	0.10570		19.67	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			351.73610	0.00352	375.069	19.67	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			781.73610	0.00782	745.069	19.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.12280	10.12280	10.08740	10.08740		10.82	0.00	0	26,365.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			656.61110	0.65661	688.710	11.82	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			19.21110	0.01921	15.910	11.82	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			396.41990	0.39642	421.944	10.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			59.01990	0.05902	49.144	10.97	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			289.89440	0.28989	309.908	10.91	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			102.49440	0.10249	87.108	10.91	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			140.59870	0.14060	149.455	11.29	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			253.19870	0.25320	226.655	11.29	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			17.89100	0.01789	17.906	16.05	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,130.49100	1.13049	1,095.106	16.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			15.68110	0.01568	15.673	16.13	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,178.28110	1.17828	1,142.873	16.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.24960	10.24960	10.23280	10.23280		12.56	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			164.92170	0.16492	166.112	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			752.12170	0.75212	736.512	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			143.47950	0.14348	144.172	14.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			860.67950	0.86068	844.572	14.89	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			136.17560	0.13618	136.701	15.07	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			903.37560	0.90338	887.101	15.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			268.00450	0.26800	272.169	13.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			435.20450	0.43520	422.569	13.05	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			122.94070	0.12294	123.179	15.42	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			990.14070	0.99014	973.579	15.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			83.86970	0.08387	83.468	16.80	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,351.06970	1.35107	1,333.868	16.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			800.15100	0.80015	814.756	12.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			67.35100	0.06735	65.156	12.11	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			302.20920	0.30221	307.354	12.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			369.40920	0.36941	357.754	12.72	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.38760	10.38760	10.37900	10.37900		13.19	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			267.27850	0.26728	269.723	14.68	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			858.27850	0.85828	852.123	14.68	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.65410	10.65410	10.66440	10.66440		13.81	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			521.93330	0.52193	514.582	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,057.53330	1.05753	1,060.482	14.67	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.99240	99.99240	99.98867	99.98867			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			0.00000	0.00000	2.400		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			1.33000	0.00133	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			11.33000	0.01133	7.600		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			21.33000	0.02133	17.600		0.00	0	0.00
2025	On	01/11/2012	Bond Future			101.39296	101.39296	101.39002	101.39002			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			1,400.02000	1.40002	1,402.960		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			1,390.02000	1.39002	1,392.960		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			1,380.02000	1.38002	1,382.960		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			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
2038	On	02/08/2012	Bond Future			98.13097	98.13097	98.12626	98.12626			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			136.26000	0.13626	140.970		0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Call			126.26000	0.12626	130.970		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Call			116.26000	0.11626	120.970		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			99.50542	99.50542	99.50164	99.50164			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			511.64000	0.51164	515.420		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			501.64000	0.50164	505.420		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			491.64000	0.49164	495.420		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			103.56593	103.56593	103.56106	103.56106			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			571.06000	0.57106	575.930		0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Call			561.06000	0.56106	565.930		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Call			551.06000	0.55106	555.930		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			105.01650	105.01650	105.01264	105.01264			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			1,022.64000	1.02264	1,026.500		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			1,012.64000	1.01264	1,016.500		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			1,002.64000	1.00264	1,006.500		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AL7T	On	02/08/2012	Index Future			468.89800	468.89800	460.86700	460.86700			0.00	0	13.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			475.46500	475.46500	467.32700	467.32700			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			421.11200	421.11200	414.89200	414.89200			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			427.01000	427.01000	420.70700	420.70700			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.55030	8.55030	8.45700	8.45700		11.58	427,515.00	50	6,283.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			179.31440	0.17931	234.320	11.72	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			142.31440	0.14231	104.020	11.72	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.58270	8.58270	8.50390	8.50390		12.75	0.00	0	9,461.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			296.34500	0.29634	340.101	12.68	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			252.44500	0.25244	217.401	12.68	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.62180	8.62180	8.54900	8.54900		13.11	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			383.42790	0.38343	420.713	13.02	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			344.42790	0.34443	308.913	13.02	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.94130	9.94130	9.84800	9.84800		15.24	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.18210	8.18210	8.12010	8.12010		10.78	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			91.08240	0.09108	111.669	11.39	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			240.98240	0.24098	199.569	11.39	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.25770	8.25770	8.21050	8.21050		11.45	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			187.81290	0.18781	206.268	11.84	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			327.31290	0.32731	298.568	11.84	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.21540	0.21540	0.20040	0.20040			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.02620	0.02620	0.02420	0.02420			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.19200	0.19200	0.19890	0.19890			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.03380	0.03380	0.03130	0.03130			0.00	0	8,000.00
CF CANI	On	17/09/2012	Can-Do Future			0.20190	0.20190	0.24650	0.24650			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	17/09/2012			0.08590	0.08590	0.07270	0.07270			0.00	0	4,800.00
CHF / R	On	17/09/2012			8.43230	8.43230	8.40370	8.40370		13.79	210,807.50	25	25.00
CHF / R	On	17/09/2012	8.91	Call			57.21340	0.05721	66.071	16.43	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			563.51340	0.56351	543.771	16.43	0.00	0	0.00
CHF / R	On	14/12/2012			8.54920	8.54920	8.53650	8.53650		15.42	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Call			178.68710	0.17869	193.103	17.49	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			682.18710	0.68219	683.903	17.49	0.00	0	0.00
DAAM	On	20/07/2012			6.58250	6.58250	6.52320	6.52320		14.03	0.00	20,000	20,000.00
DAAM	On	20/07/2012	6.51	Call			33.56270	0.03356	75.124	16.42	0.00	0	20,000.00
DAAM	On	20/07/2012	6.51	Put			20.36270	0.02036	2.624	16.42	0.00	0	0.00
DAAM	On	20/07/2012	6.53	Call			0.00000	0.00000	57.373	15.89	0.00	0	0.00
DAAM	On	20/07/2012	6.53	Put			0.00000	0.00000	4.873	15.89	0.00	10,000	10,000.00
DAAM	On	20/07/2012	6.54	Call			0.00000	0.00000	49.040	15.62	0.00	0	0.00
DAAM	On	20/07/2012	6.54	Put			0.00000	0.00000	6.540	15.62	0.00	10,000	10,000.00
DAAM	On	20/07/2012	6.59	Call			9.32660	0.00933	16.137	14.30	0.00	0	0.00
DAAM	On	20/07/2012	6.59	Put			76.12660	0.07613	23.637	14.30	0.00	0	0.00
DAAM	On	20/07/2012	6.60	Call			7.92450	0.00792	11.808	14.03	0.00	0	0.00
DAAM	On	20/07/2012	6.60	Put			84.72450	0.08472	29.308	14.03	0.00	0	0.00
DAAM	On	20/07/2012	6.61	Call			6.73840	0.00674	9.033	14.39	0.00	0	0.00
DAAM	On	20/07/2012	6.61	Put			93.53840	0.09354	36.533	14.39	0.00	0	0.00
DAAN	On	24/07/2012			8.18810	8.18810	8.16220	8.16220		12.92	0.00	4,000	0.00
DAAN	On	24/07/2012	8.19	Call			43.44080	0.04344	49.012	13.07	0.00	10,000	0.00
DAAN	On	24/07/2012	8.19	Put			71.24080	0.07124	50.912	13.07	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Call			39.88900	0.03989	43.700	12.92	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Put			77.68900	0.07769	55.600	12.92	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Call			36.58850	0.03659	39.865	13.07	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Put			84.38850	0.08439	61.765	13.07	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			8.19610	8.19610	8.17000	8.17000		13.66	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			770.00000	0.77000	796.000	21.09	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	21.09	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			453.00000	0.45300	478.000	16.53	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			3.00000	0.00300	2.000	16.53	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			55.00000	0.05500	60.000	14.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			135.00000	0.13500	114.000	14.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			13.00000	0.01300	14.000	16.91	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			353.00000	0.35300	328.000	16.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.23040	8.23040	8.20200	8.20200		14.62	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			145.00000	0.14500	155.000	14.62	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			193.00000	0.19300	175.000	14.62	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			74.00000	0.07400	79.000	16.27	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			382.00000	0.38200	359.000	16.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			806.00000	0.80600	834.000	15.57	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	4.000	15.57	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			503.00000	0.50300	528.000	14.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			21.00000	0.02100	18.000	14.33	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.26080	8.26080	8.23390	8.23390		14.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			553.00000	0.55300	575.000	14.08	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			39.00000	0.03900	34.000	14.08	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			211.00000	0.21100	222.000	14.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			227.00000	0.22700	211.000	14.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			130.00000	0.13000	137.000	16.37	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			406.00000	0.40600	386.000	16.37	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			845.00000	0.84500	871.000	14.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			11.00000	0.01100	10.000	14.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.29560	8.29560	8.27740	8.27740		15.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			197.00000	0.19700	202.000	16.59	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			430.00000	0.43000	416.000	16.59	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	31/10/2012	Any day expiry	7.40	Call			900.00000	0.90000	916.000	14.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			23.00000	0.02300	20.000	14.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			619.00000	0.61900	633.000	14.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			62.00000	0.06200	57.000	14.38	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			286.00000	0.28600	294.000	15.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			259.00000	0.25900	248.000	15.38	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.32740	8.32740	8.31150	8.31150		15.74	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			671.00000	0.67100	684.000	14.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			80.00000	0.08000	77.000	14.54	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			250.00000	0.25000	256.000	16.68	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			449.00000	0.44900	439.000	16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.35600	8.35600	8.34230	8.34230		15.97	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			715.00000	0.71500	726.000	14.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			93.00000	0.09300	90.000	14.57	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			295.00000	0.29500	300.000	16.65	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			463.00000	0.46300	454.000	16.65	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			8.48101	93.37884	8.68800	91.53944			38,938,976.28	417	303.00
ES33	On	01/11/2012	Bond Future			8.55181	90.90680	8.76500	89.04025			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,627.36000	3.62736	5,493.910		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		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			421.03300	421.03300	415.03300	415.03300			12,630,990.00	3	263.00
GOVI	On	02/08/2012	GOVI	398.23	Call			168,030.00000	16.80300	228,030.000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			426.93000	426.93000	420.85000	420.85000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			168,900.00000	16.89000	229,700.000		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
GVIK	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			177.87000	177.87000	177.21000	177.21000			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			180.36200	180.36200	179.69300	179.69300			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			183.14900	183.14900	182.47200	182.47200			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.36800	475.36800	475.36800	475.36800			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	15/08/2012	Jibar Tradeable Future			5.19000	94.81000	5.43000	94.57000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.10000	94.90000	5.38000	94.62000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.03000	94.97000	5.25000	94.75000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.99000	95.01000	5.22000	94.78000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.95000	95.05000	5.18000	94.82000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			5.04000	94.96000	5.17000	5.17000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.05000	94.95000	5.16000	94.84000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.11000	94.89000	5.16000	94.84000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.19000	94.81000	5.23000	94.77000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.33000	94.67000	5.37000	94.63000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.48000	94.52000	5.52000	94.48000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.46000	94.54000	5.68000	94.32000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future			6.60370	6.60370	6.53990	6.53990		10.08	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call			86.10850	0.08611	114.598	10.09	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put			136.20850	0.13621	100.898	10.09	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.65250	6.65250	6.59990	6.59990		11.99	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			188.66660	0.18867	213.535	11.98	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			218.76660	0.21877	191.035	11.98	0.00	0	0.00
R157 On	02/08/2012	Bond Future			5.44819	128.02853	5.75800	127.03774		2.31	0.00	0	15,680.00
R157 On	02/08/2012	Bond Future	6.15	Call			1,243.45000	1.24345	2,229.920	2.35	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put			4.33000	0.00433	0.010	2.35	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call			1,865.32000	1.86532	2,855.920	2.39	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put			0.19000	0.00019	0.000	2.39	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call			2,487.02000	2.48702	3,477.810	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.43	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call			3,718.51000	3.71851	4,709.300	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.52	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future			5.42712	123.01791	5.76900	122.01331		2.58	0.00	0	200.00
R157 On	01/11/2012	Bond Future	5.78	Call			686.06000	0.68606	1,311.670	2.55	0.00	0	5,630.00
R157 On	01/11/2012	Bond Future	5.78	Put			653.91000	0.65391	274.920	2.55	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Call			1,574.91000	1.57491	2,436.930	2.63	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Put			208.24000	0.20824	65.660	2.63	0.00	0	0.00
R157 On	07/02/2013	Bond Future			5.38784	124.91909	5.77100	123.90117		2.52	0.00	0	0.00
R157 On	07/02/2013	Bond Future	6.28	Call			1,756.82000	1.75682	2,552.390	2.57	0.00	0	0.00
R157 On	07/02/2013	Bond Future	6.28	Put			421.78000	0.42178	199.430	2.57	0.00	0	0.00
R157 On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.24774	130.07390	7.48500	127.60021		10.82	13,007,390.00	100	34,668.00
R186	On	02/08/2012	Bond Future	7.66	Call			2,215.86000	2.21586	4,321.700	10.77	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			434.04000	0.43404	66.190	10.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			2,523.17000	2.52317	4,704.180	10.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			339.08000	0.33908	46.400	10.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			3,012.67000	3.01267	5,284.260	10.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			228.60000	0.22860	26.500	10.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			8,004.91000	8.00491	10,476.720	11.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			1.93000	0.00193	0.050	11.28	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			12,203.54000	12.20354	14,677.220	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.01000	0.00001	0.000	11.66	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			5,179.30000	5.17930	7,619.050	11.03	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			36.06000	0.03606	2.120	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			7,536.39000	7.53639	10,006.880	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			3.29000	0.00329	0.090	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			14,310.28000	14.31028	16,783.970	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	11.66	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			11,308.85000	11.30885	13,782.510	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.03000	0.00003	0.000	11.58	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			12,114.52000	12.11452	14,588.200	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.01000	0.00001	0.000	11.66	0.00	0	2,700.00
R186	On	01/11/2012	Bond Future			7.29587	131.89579	7.54000	129.39575		12.37	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,814.77000	9.81477	12,039.260	12.78	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			625.45000	0.62545	349.900	12.78	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,363.71000	12.36371	14,710.340	13.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			324.22000	0.32422	170.810	13.04	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,952.31000	4.95231	6,671.940	12.28	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			2,168.79000	2.16879	1,388.380	12.28	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	01/11/2012	Bond Future	8.00	Call			6,114.86000	6.11486	8,005.580	12.37	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,587.82000	1.58782	978.500	12.37	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.34612	128.64026	7.59900	126.10038		12.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,022.22000	10.02222	12,034.820	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,801.09000	1.80109	1,273.810	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,368.14000	2.36814	3,276.720	12.54	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,503.17000	8.50317	6,871.870	12.54	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.01139	219.01139	219.01561	219.01561			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			634.39000	0.63439	638.610		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			263.73221	263.73221	261.37485	261.37485			0.00	0	5,418.00
R197	On	02/08/2012	Bond Future	256.15	Call			5,224.85000	5.22485	7,582.210		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.63947	110.24557	4.91300	109.60521		1.62	0.00	0	1,620.00
R201	On	02/08/2012	Bond Future	5.20	Call			671.84000	0.67184	1,307.130		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			5.08000	0.00508	0.010		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.50682	111.78975	4.81500	111.14113		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			783.19000	0.78319	1,315.020		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			166.98000	0.16698	50.190		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.30511	109.10581	4.66100	108.44798		1.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	4.98	Call			874.62000	0.87462	1,369.150	1.65	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			289.46000	0.28946	126.160	1.65	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.73522	189.73522	189.72636	189.72636			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,286.36000	1.28636	1,295.220		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			5.88279	113.55179	6.14600	112.34240		4.48	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			2,056.56000	2.05656	3,257.650	4.52	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			8.43000	0.00843	0.130	4.52	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			3,156.19000	3.15619	4,365.250	4.61	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.33000	0.00033	0.000	4.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			4,466.65000	4.46665	5,676.040	4.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	4.72	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			4,683.18000	4.68318	5,892.570	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	4.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			6,183.58000	6.18358	7,392.970	4.86	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	4.86	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			5.89712	110.98436	6.17600	109.76107		5.20	83,571,223.08	753	1,636.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,254.65000	3.25465	4,323.990	5.33	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			282.02000	0.28202	128.070	5.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.90784	112.69947	6.20600	111.45944		5.00	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,449.99000	1.44999	2,101.620	4.93	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,847.36000	1.84736	1,258.960	4.93	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,576.11000	3.57611	4,574.380	5.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			595.98000	0.59598	354.220	5.13	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	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			6.19987	110.37328	6.45700	108.97192			5.77	17,107,858.40	155	4,017.00
R204	On 02/08/2012	Bond Future	7.15	Call			3,669.05000	3.66905	5,069.530	5.97		0.00	0	0.00
R204	On 02/08/2012	Bond Future	7.15	Put			0.89000	0.00089	0.010	5.97		0.00	0	0.00
R204	On 01/11/2012	Bond Future			6.22672	111.91924	6.49700	110.49861			6.51	0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Call			4,057.69000	4.05769	5,290.690	6.72		0.00	0	0.00
R204	On 01/11/2012	Bond Future	7.22	Put			367.99000	0.36799	180.360	6.72		0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.25151	109.61537	6.53700	108.17444			6.62	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Call			4,493.51000	4.49351	5,638.910	6.84		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put			804.13000	0.80413	508.600	6.84		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/08/2012	Bond Future			4.65553	104.37530	4.95200	103.95761			1.00	0.00	0	1,240.00
R206	On 02/08/2012	Bond Future	5.19	Call			338.71000	0.33871	751.350	1.00		0.00	0	0.00
R206	On 02/08/2012	Bond Future	5.19	Put			5.06000	0.00506	0.010	1.00		0.00	0	0.00
R206	On 01/11/2012	Bond Future			4.42819	105.83728	4.78800	105.41459			1.00	0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Call			411.61000	0.41161	755.310	1.00		0.00	0	0.00
R206	On 01/11/2012	Bond Future	5.05	Put			105.38000	0.10538	26.390	1.00		0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.00949	103.70623	4.47700	103.27753			1.00	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Call			453.80000	0.45380	765.560	1.00		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put			195.63000	0.19563	78.690	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			6.38018	105.53470	6.68300	103.72760			6.85	0.00	0	28,653.00
R207	On 02/08/2012	Bond Future	7.51	Call			4,743.26000	4.74326	6,550.120	7.14		0.00	0	0.00
R207	On 02/08/2012	Bond Future	7.51	Put			0.24000	0.00024	0.000	7.14		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
R207	On	01/11/2012	Bond Future			6.40979	107.01290	6.72600	105.18073		7.73	0.00	0	20.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,080.26000	5.08026	6,725.950	8.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			325.86000	0.32586	139.380	8.04	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.43914	105.02554	6.77100	103.16566		7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,550.63000	5.55063	7,090.500	8.15	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			765.36000	0.76536	445.350	8.15	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			6.53578	103.76599	6.81300	101.96069		7.73	0.00	0	18,099.00
R208	On	02/08/2012	Bond Future	7.20	Call			2,497.96000	2.49796	4,260.630	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			44.18000	0.04418	1.550	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			4,306.29000	4.30629	6,109.510	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			2.10000	0.00210	0.020	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			6,110.75000	6.11075	7,916.010	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.04000	0.00004	0.000	8.25	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			8,740.68000	8.74068	10,545.980	8.39	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.39	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.56998	101.82524	6.85800	99.99603		9.07	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,494.47000	5.49447	7,123.690	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			377.83000	0.37783	177.840	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,769.69000	1.76969	2,784.450	8.90	0.00	0	5,180.00
R208	On	01/11/2012	Bond Future	6.81	Put			2,071.67000	2.07167	1,257.220	8.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,510.93000	4.51093	6,049.010	9.23	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			579.31000	0.57931	288.180	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.60419	103.39885	6.90500	101.54041		8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,052.92000	6.05292	7,575.700	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			883.15000	0.88315	547.490	9.23	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
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			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			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			0.00	0	0.00
R209	On	02/08/2012	Bond Future			7.85786	85.03518	8.06400	83.16371		15.33	0.00	0	6,615.00
R209	On	02/08/2012	Bond Future	8.91	Call			7,031.71000	7.03171	8,901.070	15.79	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			2.22000	0.00222	0.110	15.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future			7.90702	83.08348	8.11900	81.18104		18.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,925.46000	7.92546	9,548.380	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			784.22000	0.78422	504.700	18.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future			7.95871	84.36746	8.17600	82.44061		18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,946.23000	8.94623	10,449.520	19.12	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,789.93000	1.78993	1,366.370	19.12	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
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			144.95508	144.95508	144.94879	144.94879			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			2,288.79000	2.28879	2,295.080		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			120.96406	120.96406	120.34141	120.34141			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			0.00000	0.00000	604.060		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
R211	On	02/08/2012	Bond Future	120.36	Put			18.59000	0.01859	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			120.29141	120.29141	120.28758	120.28758			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			2,897.58000	2.89758	2,901.410		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			7.72300	95.96974	7.93000	94.07879		13.51	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			6,885.25000	6.88525	8,773.410		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			2.94000	0.00294	0.150		0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.77497	93.77789	7.98700	91.86647		16.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,208.14000	2.20814	3,068.210		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,348.50000	4.34850	3,297.150		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,744.50000	7.74450	9,355.710		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			847.11000	0.84711	546.900		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.83098	95.22716	8.04900	93.29021		16.30	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,815.01000	8.81501	10,317.920		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,796.88000	1.79688	1,362.840		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			7.91750	86.86619	8.12400	84.88639			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			7,195.63000	7.19563	9,175.430		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.29060	1.29060	1.28700	1.28700		14.67	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			159.99550	0.01600	168.043		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
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Put			589.99550	0.05900	562.043	15.48	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.30150	1.30150	1.30010	1.30010		15.50	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			372.46810	0.03725	376.166	16.32	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			771.46810	0.07715	761.166	16.32	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>238,548,446.16</b>	<b>64,272</b>	<b>1,459,491.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.02108	100.00000	9.99680			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.82487	100.00000	20.77902			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.99741	100.00000	8.97562			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.05692	5.00000	127.03986			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	94.29920	100.00000	94.06635			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.01563	100.00000	20.96937			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.42506	100.00000	36.34488			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.98718	100.00000	10.96056			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.18000	100.00000	14.14879			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	40.32065	100.00000	40.22297			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.06379	100.00000	28.99600			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.68024	100.00000	17.63741			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
ABFN05	On	17/03/2014			100.00000	28.67213	100.00000	28.60268			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	11.07831	100.00000	11.05148		760,000,000,000.00		7,600,000	3,800,000.00
ABFN07	On	17/03/2018			100.00000	8.31214	100.00000	8.29200			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	8.14048	100.00000	8.12076			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.25936	100.00000	8.23936			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	25.71822	100.00000	25.66160			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	18.22905	100.00000	18.18489		100,000,000,000.00		1,000,000	1,000,000.00
ABL11A	On	29/09/2014			100.00000	27.71685	100.00000	27.65584		500,000,000,000.00		5,000,000	5,000,000.00
ABL11B	On	29/09/2014			100.00000	21.71664	100.00000	21.66403			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	17.75426	100.00000	17.71124			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.48004	100.00000	10.45465			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	72.39516	100.00000	72.23406			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	51.30081	100.00000	51.18788			0.00	0	600,000.00
ABL8B	On	19/09/2013			100.00000	41.96544	100.00000	41.86378			0.00	0	47,650,000.00
ABL9	On	19/02/2013			100.00000	65.17152	100.00000	65.01365			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	82.77946	100.00000	82.65460			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	96.19526	100.00000	95.94734			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	61.82229	100.00000	61.68545			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
ABLI02	On	08/05/2014	Spot Bond			100.00000	36.89311	100.00000	36.80707			6,915,000,000,000.00	69,150,000	69,150,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.21742	100.00000	20.17028			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.16127	8.00000	91.12978			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.35789	100.00000	98.09974			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.25826	100.00000	19.21587			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.38056	100.00000	15.34329			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.72955	9.58000	100.70365			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.96763	100.00000	10.94107			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.49432	100.00000	13.45219			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.67911	4.50000	100.65367			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.37827	100.00000	5.36566			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.28666	100.00000	18.24380			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.73675	100.00000	4.72564			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	88.57252	100.00000	88.36597			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.10754	100.00000	5.09558			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			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
ABN33	On	29/01/2018	Spot Bond			100.00000	2.18474	100.00000	2.18061			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.18474	100.00000	2.18061			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.96086	6.82500	100.94229			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.45506	100.00000	6.44282			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.93705	100.00000	11.91415			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.27557	100.00000	10.25069			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.98320	100.00000	10.96202			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.58863	100.00000	21.54278			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.02338	100.00000	10.00415			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.49149	100.00000	9.47323			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.37071	100.00000	19.33335			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.53861	100.00000	18.50276			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.85274	100.00000	9.82199			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.64470	100.00000	9.61459			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	17.83446	100.00000	17.79996			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.04488	100.00000	22.01024			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.89686	100.00000	15.84139			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.20196	100.00000	16.17062			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
ABN53	On	01/06/2016	Spot Bond			100.00000	15.54323	100.00000	15.51317			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.24593	100.00000	15.21644			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.65538	100.00000	1.64985			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.90707	100.00000	20.79435			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.66215	100.00000	54.55844			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.31374	100.00000	1.78849			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.05137	100.00000	14.02044			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.67524	100.00000	19.63193			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.37891	100.00000	9.35816			0.00	0	4,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.84991	100.00000	11.82383			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.14964	100.00000	17.11190			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.64722	100.00000	29.57772			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.92347	4.00000	117.89525			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.40040	100.00000	5.38769			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	2.99592	100.00000	2.98886			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	45.86830	100.00000	45.75718			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	59.25790	100.00000	59.11435			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	59.57587	100.00000	59.43154			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
ACL01U On 30/06/2015 Spot Bond			100.00000	19.37505	100.00000	19.32812			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	43.96379	100.00000	43.85729			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	55.42440	100.00000	55.29014			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	43.96379	100.00000	43.85729			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	66.15728	100.00000	65.99702			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	59.59132	100.00000	59.46015			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	104.76030	13.50000	104.72311			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.03012	100.00000	16.98886			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.30672	100.00000	17.26479			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.23444	100.00000	21.18300			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	82.66965	100.00000	82.48595			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	40.73940	100.00000	40.64071			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	40.69559	100.00000	40.59701			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.75352	100.00000	16.71293			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.31764	100.00000	1.31515			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	67.30250	100.00000	67.13767			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	67.30250	100.00000	67.13767			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	31.36258	100.00000	31.28660			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
ACL070	On	31/12/2013	Spot Bond			100.00000	40.15154	100.00000	40.05427			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	100.11440	100.00000	99.84814			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	41.27969	100.00000	41.17969			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.35469	100.00000	14.31991			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.20649	100.00000	15.16965			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.97497	100.00000	13.94112			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.23153	100.00000	14.19706			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.34442	100.00000	14.30967			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.74407	100.00000	13.71348			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.74407	100.00000	13.71348			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.81722	100.00000	13.78647			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.76972	100.00000	13.73636			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.81722	100.00000	13.78647			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.67092	100.00000	13.64050			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.54472	100.00000	21.50395			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
ACL089	On	20/12/2014	Spot Bond			100.00000	21.58947	100.00000	21.53718			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	87.89671	100.00000	87.69087			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	40.95114	100.00000	40.85193			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.47470	100.00000	13.44205			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	40.95114	100.00000	40.85193			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	87.89671	100.00000	87.69087			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.95695	100.00000	8.93526			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.94937	100.00000	8.92769			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.95991	100.00000	8.93821			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.74272	100.00000	8.72154			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.58608	100.00000	40.48776			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.17881	100.00000	9.15657			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	82.47071	100.00000	82.28945			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	56.26667	100.00000	56.13037			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	82.47071	100.00000	82.28945			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.01086	100.00000	10.98418			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.78180	100.00000	28.71208			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.88425	100.00000	39.79549			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
ACL116	On	31/01/2014	Spot Bond			100.00000	31.01434	100.00000	30.93921			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	96.25657	100.00000	96.00848			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.81333	100.00000	7.79420			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.82328	100.00000	7.80412			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	31.40576	100.00000	31.32884			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.64718	100.00000	3.63911			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.46182	100.00000	4.45200			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.59984	100.00000	5.58925			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.79355	100.00000	3.78520			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.93868	100.00000	3.93002			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.49650	100.00000	8.47592			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.97094	100.00000	22.91529			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.97094	100.00000	22.91529			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	31.40576	100.00000	31.32884			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.65938	100.00000	22.60449			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.67409	100.00000	21.62158			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.61768	100.00000	21.56531			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
ACL136	On	20/09/2021	Spot Bond			100.00000	8.35536	100.00000	8.33511			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.95425	100.00000	10.92771			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.34450	100.00000	8.32429			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.56110	100.00000	9.53981			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	88.06949	100.00000	87.86324			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.60957	100.00000	9.58820			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.67409	100.00000	21.62158			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.09666	100.00000	11.06978			0.00	0	320,340.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.40668	100.00000	10.38147			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.52907	100.00000	8.50841			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	48.92626	100.00000	48.80773			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	76.50003	100.00000	76.50002			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	76.50003	100.00000	76.50002			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.13419	100.00000	29.07651			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.86023	100.00000	28.80310			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.34867	100.00000	10.32817			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.56471	100.00000	31.48825			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.55000	100.00000	16.51723			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
ACL154	On	20/03/2015	Spot Bond			100.00000	16.36631	100.00000	16.33390			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.72288	100.00000	16.68978			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.32552	100.00000	10.30508			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.92055	100.00000	9.90091			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.58241	100.00000	16.54959			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.70128	100.00000	16.66821			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	76.50003	100.00000	76.50002			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.81107	100.00000	10.79417			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.99011	100.00000	12.96440			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.63644	100.00000	16.60351			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.01318	100.00000	30.93805			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.67010	100.00000	20.62003			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.49860	100.00000	28.42955			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.19868	100.00000	12.17952			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.72081	100.00000	9.69726			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.23951	1.75000	102.22286			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.27709	100.00000	16.23766			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	77.57913	100.00000	77.42240			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
ACL172	On	20/06/2015	Spot Bond			100.00000	16.29695	100.00000	16.25746			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.64589	100.00000	9.62252			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.71260	100.00000	8.69149			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.16550	100.00000	8.14573			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	40.13383	100.00000	39.99979			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.03873	100.00000	21.96514			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	77.30389	100.00000	77.14773			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	8.94284	100.00000	8.90335			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.59163	100.00000	1.58461			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.59163	100.00000	1.58461			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.28328	100.00000	0.28203			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	75.09803	100.00000	74.95049			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	75.07648	100.00000	74.92898			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	62.90633	100.00000	62.76710			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.64914	100.00000	2.64273			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	22.70328	100.00000	22.64829			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.46166	100.00000	23.40482			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
AHF1C1	On	21/11/2014	Spot Bond			100.00000	23.96725	100.00000	23.90918			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.86931	100.00000	11.84318			0.00	0	7,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.11473	100.00000	14.08349			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.69028	100.00000	22.63532			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.39113	100.00000	19.34845		490,000,000,000.00	4,900,000	4,900,000	19,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.79368	100.00000	24.73295			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.11645	100.00000	14.08521			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.72833	100.00000	5.71490			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.28622	100.00000	34.20992			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.77612	100.00000	9.75244			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.21266	100.00000	13.18342			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.33414	100.00000	16.28315			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.87416	100.00000	9.84333		360,000,000,000.00	3,600,000	3,600,000	1,800,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.00006	100.00000	33.89391			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.63064	100.00000	21.58277			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.54778	100.00000	9.52465			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	41.41015	100.00000	41.30982			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	47.35013	100.00000	47.24591			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
BAW6	On	02/10/2014	Spot Bond			100.00000	20.96559	100.00000	20.91480			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.65220	100.00000	26.59321			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.10533	100.00000	14.07411			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.45603	100.00000	32.37741			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.56354	100.00000	16.52340			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	59.62501	100.00000	59.48056			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.32623	100.00000	17.28426			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.29618	100.00000	17.25428			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.11529	100.00000	13.08352			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.20603	100.00000	17.16435			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.34854	100.00000	13.31620			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.44977	100.00000	16.40992			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.44977	100.00000	16.40992			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.57449	100.00000	14.53918			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.98355	100.00000	14.94725			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.07266	100.00000	16.03373			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.32623	100.00000	17.28426			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.52044	100.00000	15.48284			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
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.51793	8.00000	100.49629			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.80447	100.00000	12.77345			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.80447	100.00000	12.77345			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.80447	100.00000	12.77345			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.94878	100.00000	22.89319			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	58.07326	100.00000	57.93257			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.24276	100.00000	15.20583			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.50156	100.00000	14.45527			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.21047	100.00000	15.16193			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.63147	100.00000	19.58391			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.52753	100.00000	1.52383			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.61617	100.00000	4.60744			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.81026	100.00000	19.76227			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.02957	100.00000	17.98588			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.12936	100.00000	11.10239			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.12936	100.00000	11.10239			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.45593	100.00000	13.42333			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
BAYD6UOn		30/06/2035	Spot Bond			100.00000	11.65933	100.00000	11.63108			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	23.95822	100.00000	23.90018			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	16.70018	100.00000	16.65972			0.00	0	0.00
BCP58UOn		23/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
BCP59UOn		17/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BCP60UOn		07/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.60450	100.00000	3.59656			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.60130	100.00000	8.58498			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.60432	100.00000	9.58610			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.06713	100.00000	10.04484			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	33.51270	100.00000	33.43151			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	57.99626	100.00000	57.85577			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	31.63115	100.00000	31.55452			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	30.59310	100.00000	30.51898			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	58.60878	100.00000	58.46680			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	45.72783	100.00000	45.61705			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	58.19222	100.00000	58.05125			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.49418	100.00000	8.47361			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
BD311F	On	20/09/2014			100.00000	21.34032	100.00000	21.28862			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	50.51744	100.00000	69.97836			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.34716	100.00000	10.32210			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.39576	100.00000	10.37057			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.54154	100.00000	10.51600			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.02747	100.00000	11.00075			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.51340	100.00000	11.48550			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	12.87400	100.00000	12.84281			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.54413	100.00000	3.53555			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	10.90069	100.00000	10.87399			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	11.32209	100.00000	11.29436			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	11.50270	100.00000	11.47452			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	11.56289	100.00000	11.53457			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	12.28530	100.00000	12.25521			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	13.24851	100.00000	13.21605			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	8.89147	100.00000	8.86993			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
BG42A2	On	15/03/2017			100.00000	9.48732	100.00000	9.46434			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	9.64982	100.00000	9.62645			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	106.12050	8.00000	106.09699			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	10.13735	100.00000	10.11279			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	11.00403	100.00000	10.97738			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.58413	100.00000	1.58029			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.58413	100.00000	1.58029			0.00	0	0.00
BID01	On	06/08/2014			100.00000	32.08249	100.00000	32.01110			0.00	0	3,600,000.00
BIDC14	On	26/10/2012			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	30.04115	1,000.00000	29.79592			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	13.18102	100.00000	13.14909			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.38714	100.00000	7.36924			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	8.37987	100.00000	8.35957			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	13.20310	100.00000	13.17111			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	13.56733	100.00000	13.53446			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	14.22956	100.00000	14.19509			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
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.98886	100.00000	16.94770			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.85461	100.00000	15.81620			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	60.05869	100.00000	59.91320			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	58.04609	100.00000	57.90547			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	75.13646	100.00000	74.98678			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	40.96800	100.00000	40.84009			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.30811	100.00000	7.29041			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	99.87613	100.00000	99.61191		160,000,000,000.00	1,600,000	800,000.00	
CBL06	On	02/11/2014	Spot Bond			100.00000	29.36513	100.00000	29.30049			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.61269	100.00000	19.56952			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.77068	100.00000	14.73450			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	32.84291	100.00000	32.76335			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.67573	100.00000	16.63903			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.87664	8.00000	61.86345			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	14.14095	100.00000	14.10670			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.95396	8.00000	59.94104			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.84993	100.00000	17.79421			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.76219	100.00000	12.73410			0.00	0	4,700,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	13.47623	100.00000	13.44641			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.75351	100.00000	12.72529			0.00	0	51,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.89789	100.00000	14.86509			0.00	0	29,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.40242	100.00000	14.36753			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.55802	12.05000	100.53650			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	67.16695	100.00000	67.00423			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	31.87364	100.00000	31.79642			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.96102	100.00000	22.90539			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	94.35897	100.00000	94.11765			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.08807	100.00000	18.03159			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	87.73042	100.00000	87.52496			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	61.56318	100.00000	61.41404			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.38521	100.00000	33.30434			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	59.60237	100.00000	59.45797			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			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
CLN114 On	20/06/2013	Spot Bond			100.00000	59.60237	100.00000	59.45797			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	59.60237	100.00000	59.45797			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	43.92547	100.00000	43.81906			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	59.62887	100.00000	59.48441			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	59.36389	100.00000	59.22008			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	59.15191	100.00000	59.00861			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	63.81913	100.00000	63.66453			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.83613	100.00000	20.78565			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	58.06157	100.00000	57.92091			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.68124	100.00000	20.63113			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	40.76861	100.00000	40.66985			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.51307	100.00000	40.41492			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.49997	100.00000	21.44789			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	44.07239	100.00000	43.96562			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	43.81390	100.00000	43.70775			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	44.61523	100.00000	44.50715			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	59.68186	100.00000	59.53727			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	59.49638	100.00000	59.35224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143 On	20/09/2013	Spot Bond			100.00000	41.02414	100.00000	40.92476			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.27470	100.00000	52.15964			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.52158	13.64000	103.48426			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	48.53119	100.00000	48.42437			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	46.05773	100.00000	45.94616			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	93.71925	100.00000	93.48554			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.01318	100.00000	30.93805			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.22883	100.00000	42.12653			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.22883	100.00000	42.12653			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	55.56641	100.00000	55.43426			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.05959	100.00000	19.01341			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	96.04648	100.00000	95.80083			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.08273	100.00000	14.04861			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.88774	100.00000	13.85409			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.08041	100.00000	34.99541			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.08041	100.00000	34.99541			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.08041	100.00000	34.99541			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.07677	100.00000	34.99180			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168 On	30/04/2014	Spot Bond			100.00000	35.08041	100.00000	34.99541			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.08041	100.00000	34.99541			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.97497	100.00000	13.94112			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.08041	100.00000	34.99541			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	93.44325	100.00000	93.21023			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	57.83014	100.00000	57.69005			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	58.18187	100.00000	58.04093			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	57.95428	100.00000	57.81389			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	57.95428	100.00000	57.81389			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.44136	100.00000	28.37247			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.41710	100.00000	11.38944			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66712	100.00000	66.66711			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66712	100.00000	66.66711			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.04336	100.00000	14.00934			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.69960	100.00000	10.67605			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.04336	100.00000	14.00934			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.92708	100.00000	10.90061			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.47007	100.00000	35.38415			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188 On	20/06/2014	Spot Bond			100.00000	37.02071	100.00000	36.93102			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	98.04929	100.00000	97.79853			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	96.05428	100.00000	95.80861			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.15122	2.76000	101.14361			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.63270	100.00000	13.59968			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.73778	2.76000	106.71579			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.26404	8.25000	103.24148			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.03372	100.00000	36.94400			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.04336	100.00000	14.00934			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.04336	100.00000	14.00934			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.64787	100.00000	4.63703			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.24291	2.40000	111.22111			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.27057	100.00000	14.23600			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	59.15024	100.00000	59.00694			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	59.46988	100.00000	59.32581			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	60.22771	100.00000	60.08180			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.25829	100.00000	43.15350			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	19.85707	100.00000	19.80897			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214 On	12/10/2014	Spot Bond			100.00000	19.93729	100.00000	19.88899			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.25920	8.52000	102.23589			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.13761	100.00000	20.08883			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.04826	100.00000	19.99969			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.62699	100.00000	9.60366			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.62699	100.00000	9.60366			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.22109	8.64500	102.19745			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.22109	8.64500	102.19745			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.59938	100.00000	36.51071			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.33675	100.00000	38.24388			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.21455	100.00000	12.18751			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.93744	100.00000	10.91094			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.85034	100.00000	11.82162			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	59.84427	100.00000	59.69929			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	59.86578	100.00000	59.72076			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	19.68376	100.00000	19.63607			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.68376	100.00000	19.63607			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.86458	100.00000	38.78763			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN233 On	02/02/2013	Spot Bond			100.00000	64.90754	100.00000	64.75030			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	55.91218	100.00000	55.78708			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	55.91218	100.00000	55.78708			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.56412	100.00000	15.53330			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.02471	100.00000	10.00041			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	64.40451	100.00000	64.24849			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.86356	100.00000	10.84204			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.46350	100.00000	17.42121			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.29872	100.00000	10.27377			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.86354	9.35000	103.83747			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.86354	9.35000	103.83747			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.42121	100.00000	17.37900			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.44234	100.00000	17.40009			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.15540	100.00000	15.11869			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	15.09827	100.00000	15.06169			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.36965	100.00000	16.32999			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.83544	100.00000	14.79950			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.96855	100.00000	15.92987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On	26/03/2015	Spot Bond			100.00000	15.96855	100.00000	15.92987			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	15.96855	100.00000	15.92987			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	15.96855	100.00000	15.92987			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	15.96855	100.00000	15.92987			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.14465	100.00000	16.10555			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.35357	100.00000	9.33092			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.35357	100.00000	9.33092			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	9.35357	100.00000	9.33092			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	9.35357	100.00000	9.33092			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	9.35357	100.00000	9.33092			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.40632	100.00000	9.38354			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.12089	9.65000	103.09448			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	30.80720	100.00000	30.73257			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	22.76723	100.00000	22.71207			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	57.01360	100.00000	56.83560			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	28.71576	100.00000	28.64620			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	28.71576	100.00000	28.64620			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	8.21649	100.00000	8.19084			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269 On	20/06/2017	Spot Bond			100.00000	11.35839	100.00000	11.33087			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.24121	100.00000	14.20671			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.96385	100.00000	12.93245			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.53885	100.00000	9.51575			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.48535	100.00000	9.46236			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.53885	100.00000	9.51575			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.28509	100.00000	9.25610			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	10.69917	100.00000	10.66577			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	10.66577	100.00000	10.63246			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.51745	100.00000	9.49439			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	19.40403	100.00000	19.35702			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.12755	100.00000	11.58238			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.00000	17.90115	100.00000	17.84526			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.00000	9.43382	100.00000	9.40437			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.00000	6.14108	100.00000	6.11983			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.00000	1.58526	100.00000	1.57815			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.00000	1.57199	100.00000	1.56471		2,500,000,000,000.00	25,000,000	25,000,000.00	
CLN286 On	20/06/2017	Spot Bond			100.00000	1.57199	100.00000	100.00000		3,500,000,000,000.00	35,000,000	35,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287 On 20/06/2017 Spot Bond			100.00000	1.55062	100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	21.99142	100.00000	21.94249			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	21.99142	100.00000	21.94249			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	59.44257	100.00000	59.31101			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	60.75962	100.00000	60.61242			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	60.73227	100.00000	60.58515			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	94.79954	100.00000	94.57846			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	89.98632	100.00000	89.77538			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	60.71860	100.00000	60.57151			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	62.44835	100.00000	62.31089			0.00	0	0.00
CLN52 On 30/04/2013 Spot Bond			100.00000	66.96336	100.00000	66.79935			0.00	0	0.00
CLN54 On 30/04/2013 Spot Bond			100.00000	66.96336	100.00000	66.79935			0.00	0	0.00
CLN55 On 18/04/2028 Spot Bond			100.00000	7.33373	100.00000	7.31596			0.00	0	0.00
CLN56 On 30/04/2013 Spot Bond			100.00000	59.31537	100.00000	59.18410			0.00	0	0.00
CLN57 On 30/04/2013 Spot Bond			100.00000	59.32879	100.00000	59.19748			0.00	0	0.00
CLN58 On 07/03/2013 Spot Bond			100.00000	60.73227	100.00000	60.58515			0.00	0	0.00
CLN59 On 07/03/2013 Spot Bond			100.00000	60.73227	100.00000	60.58515			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
CLN61	On	02/03/2028	Spot Bond			100.00000	14.59443	100.00000	14.55909			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	61.54848	100.00000	61.41226			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.06713	100.00000	10.04484			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00180	100.00000	0.00180			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00201	100.00000	0.00200			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	88.04870	100.00000	87.84104			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	88.08896	100.00000	87.88121			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	88.07171	100.00000	87.86400			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	122.25799	100.00000	121.95366			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	88.10910	100.00000	87.90130			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.58111	100.00000	10.56109			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.58111	100.00000	10.56109			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.31335	100.00000	10.28836			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.31335	100.00000	10.28836			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.04358	100.00000	11.01683			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.45976	100.00000	10.43441			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
CLNF07	On	20/06/2017			100.00000	9.75292	100.00000	9.72929			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	56.43500	100.00000	56.25880			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	9.85995	100.00000	9.83606			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	18.94102	100.00000	18.89933			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	60.69599	100.00000	60.56165			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	10.81392	100.00000	10.78998			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	13.61775	100.00000	13.58761			0.00	0	313,000,000.00
COJ06	On	09/12/2015			100.00000	17.71595	100.00000	17.67674			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	14.21534	100.00000	14.18405			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	71.15988	100.00000	71.02907			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.48271	5.86800	102.46669			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	101.08805	7.17500	101.06851			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	9.97294	100.00000	9.94878			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	17.25266	100.00000	17.21086			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	90.96720	100.00000	90.74746			0.00	0	0.00
DEN37U	On	28/09/2012			100.00000	87.14481	100.00000	86.94308			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	87.30465	100.00000	87.10256			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	63.69842	100.00000	63.55705			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
DENG29On	01/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond			100.00000	61.11629	100.00000	60.98066			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	86.44039	100.00000	86.24213			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	87.10246	100.00000	86.90084			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	87.10246	100.00000	86.90084			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	87.09823	100.00000	86.89661			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	86.33112	100.00000	86.13266			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.04176	100,000.00000	0.03904			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	9.63046	100.00000	9.58811			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	51.27450	100.00000	51.16039			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	19.96971	100.00000	19.92551			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	13.94015	100.00000	13.90913		4,000,000,000.00		40,000	77,800,000.00
DV23 On	27/02/2023	Spot Bond			100.00000	13.92249	100.00000	13.89152		1,204,200,000,000.00		12,042,000	177,900,000.00
DVF12 On	13/10/2012	Spot Bond			100.00000	83.20424	100.00000	83.01811			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	20.02166	100.00000	19.97710		2,400,000,000,000.00		24,000,000	16,000,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	15.68961	100.00000	15.65160			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond			100.00000	101.37453	100.00000	101.10275			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
EL15	On	29/06/2015	Spot Bond			100.00000	14.17296	100.00000	14.13974			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.53118	2.55000	102.51067			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.83443	100.00000	15.79920			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.51552	100.00000	14.48357			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.64186	8.00000	117.61679			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.22112	100.00000	14.18667			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	90.37259	100.00000	90.15588			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	90.36162	100.00000	90.14493			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.31482	100.00000	25.25578			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.63404	100.00000	21.58642			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.77207	100.00000	16.73144		1,600,000,000,000.00	0.00	16,000,000	8,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.04604	100.00000	9.01749			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	95.68469	100.00000	95.44122			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.09880	100.00000	24.04042			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	95.96632	100.00000	95.72214			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.43514	100.00000	23.37836			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	96.08367	100.00000	95.83919			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
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.25196	100.00000	24.19320			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	43.91635	100.00000	43.80996			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.87357	100.00000	22.81816			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.39615	100.00000	14.36128			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	43.94014	100.00000	43.83370			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.17942	100.00000	18.13941			0.00	0	120,750,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.37485	9.25000	102.34956			425,500,000.00	46,000	688,643,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	99.97319	10.00000	99.94640			560,000,000.00	56,000	274,060,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.40576	7.85000	102.38422			580,900,000.00	74,000	51,981,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.65564	7.50000	102.63511			1,138,245,000,000.00	151,766,000	678,471,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	89.48366	100.00000	89.27111			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.51005	100.00000	12.47974			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.17373	100.00000	12.14424			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	44.66770	100.00000	44.55950			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	44.86689	100.00000	44.75820			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.58911	8.37500	101.56624			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	45.86281	100.00000	45.75170			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.00581	100.00000	27.94416			0.00	0	5,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	9.65058	100.00000	9.62923			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	98.34921	100.00000	98.09108			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	90.71044	100.00000	90.49080			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.67760	100.00000	10.65173			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.51197	100.00000	8.49135			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.24184	100.00000	9.21921			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.39673	100.00000	13.36708			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.69072	100.00000	9.66724			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	36.91309	100.00000	36.82701			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	50.71182	100.00000	50.60019			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.03573	100.00000	3.02858		1,700,000,000,000.00	0.00	17,000,000	17,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945		8,000,000,000,000.00	0.00	80,000,000	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.35482	100.00000	3.34739			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.82865	100.00000	3.82017			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			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
FRBZ01	On	30/11/2020			100.00000	0.30596	100.00000	0.30538			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02036	100.00000	0.02032			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01876	100.00000	0.01873			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	31.43777	100.00000	31.36818			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	67.81469	100.00000	67.64859			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	14.60689	100.00000	14.57150			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	34.75514	100.00000	34.68633			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.31506	100.00000	30.25505			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	14.24121	100.00000	14.20671			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	14.24121	100.00000	14.20671			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	11.17707	100.00000	11.15000			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	14.02408	100.00000	13.99011			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	11.30487	100.00000	11.27748			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	63.02704	100.00000	62.87435			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	14.49939	100.00000	14.46427			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	95.48660	100.00000	95.24364			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.91347	100.00000	9.88945			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.79112	100.00000	10.76498			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
FRC114 On	20/06/2014	Spot Bond			100.00000	31.35647	100.00000	31.28050			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	9.14446	100.00000	9.11343			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.30004	100.00000	1.29511			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	14.34031	100.00000	14.30557			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.76436	100.00000	10.73828			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.79796	100.00000	12.76695			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.70772	100.00000	13.67451			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.30413	100.00000	10.27917			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.56709	100.00000	11.53907			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.98139	100.00000	14.94510			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	1.69838	100.00000	1.69277			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	0.83133	100.00000	0.82776			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	1.07599	100.00000	1.07198			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
FRC132	On	20/09/2017			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.07599	100.00000	1.07198			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.05992	100.00000	1.05570			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	1.04930	100.00000	1.04493			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	1.04930	100.00000	1.04493			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	1.04930	100.00000	1.04493			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	1.04930	100.00000	1.04493			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	1.04930	100.00000	1.04493			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	12.91132	100.00000	12.85760			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.36474	100.00000	13.30662			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	31.95438	100.00000	31.88366			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.62506	100.00000	27.55813			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.71647	100.00000	17.67355			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.59073	100.00000	14.55538			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	45.76567	100.00000	45.65359			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.63110	6.90500	100.61242			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.78999	100.00000	9.76628			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	67.24026	100.00000	67.11269			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
FRC55	On	11/07/2013	Spot Bond			100.00000	56.30763	100.00000	56.17122			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.91054	100.00000	28.84050			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.77649	100.00000	8.75499			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.82294	5.87500	102.80658			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.53188	100.00000	11.50394			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.62741	100.00000	11.59924			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.68796	100.00000	6.67309			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.39937	100.00000	22.35699			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	6.12695	100.00000	6.11331			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.36439	100.00000	7.34800			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	88.07459	100.00000	87.86686			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.38056	100.00000	11.35903			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	88.19258	100.00000	87.98604			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.77488	100.00000	9.75095			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.08710	100.00000	17.04571			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.28860	100.00000	17.24672			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.58114	100.00000	15.54339			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.16146	4.73000	105.13425			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
FRC81	On	20/12/2012	Spot Bond			100.00000	88.60939	100.00000	88.40187			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.79324	100.00000	15.75498			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.30053	100.00000	10.27557			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.46819	100.00000	11.44040			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.15286	100.00000	25.09192			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.03922	100.00000	13.00763			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.63585	100.00000	12.60524			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	87.77793	100.00000	87.57236			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	87.76713	100.00000	87.56159			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.33257	100.00000	60.21312			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.33863	100.00000	60.21917			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.36291	100.00000	60.24340			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	59.01942	100.00000	58.87644			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.99662	100.00000	10.97484			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.44948	100.00000	15.41889			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.98505	100.00000	10.96330			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.49985	100.00000	19.46125			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	16.03415	100.00000	16.00241			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
FRC99	On	24/02/2017	Spot Bond			100.00000	14.69831	100.00000	14.66270			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.11187	100.00000	45.00258			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	48.36387	100.00000	48.24672			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	45.21876	100.00000	45.10921			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	48.47899	100.00000	48.36155			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	45.48188	100.00000	45.37169			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	45.56411	100.00000	45.45372			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	46.42747	100.00000	46.31500			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	47.48818	100.00000	47.37314			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	48.15420	100.00000	48.03755			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.40250	100.00000	20.35493			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	42.48110	100.00000	42.37819			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.38433	100.00000	27.31800			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.72759	100.00000	16.67536			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.53436	100.00000	12.50399			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.10190	100.00000	10.07036			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.89211	100.00000	8.87058			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.29236	100.00000	0.29145			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
FRS36	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.75064	100.00000	2.74452			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	9.10002	100.00000	9.07774			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.42071	100.00000	4.41030			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.03714	100.00000	11.03476			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	76.47375	100.00000	76.47375			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.87935	100.00000	9.85541			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	99.72603	100.00000	99.45355			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	46.90027	100.00000	46.78665			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	9.00681	100.00000	8.98499			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	40.64761	100.00000	40.54914			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.07976	2.00000	103.06060			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	57.16548	100.00000	57.02700			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	58.51758	100.00000	58.37583			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	61.50966	100.00000	61.31762			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.94686	100.00000	0.94314			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
FRS69	On	31/05/2017	Spot Bond			100.00000	12.35073	100.00000	12.31217			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	59.43882	100.00000	59.25325			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	60.56666	100.00000	60.37757			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.90347	100.00000	8.86225			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.24319	100.00000	10.21121			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.46272	100.00000	19.40196			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.06962	100.00000	29.97366			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.98416	100.00000	17.92801			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.10829	100.00000	20.01890			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.28566	100.00000	28.22340			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.41948	100.00000	22.37013			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.27972	9.00000	99.25307			9,000,000,000.00	1,000,000	1,000,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.93915	8.00000	104.91406			0.00	0	24,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.99618	100.00000	13.96520			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.13087	9.00000	101.11462			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.85469	100.00000	11.82845			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.38828	100.00000	13.35848			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.00638	100.00000	9.98423			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
FTG1	On	05/09/2016	Spot Bond			100.00000	13.55538	100.00000	13.52253			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.25352	100.00000	17.19965			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.66821	9.48500	102.64222			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	68.91082	100.00000	68.75748			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	41.00
GPT11	On	29/01/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	93.90994	100.00000	93.67575			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	92.14593	100.00000	91.91841			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	92.16099	100.00000	91.93344			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	92.25737	100.00000	92.02957			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	95.08422	100.00000	94.84290			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			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
GRB87	On	26/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	99.99986	100.00000	99.99980			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.45781	100.00000	7.43974			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.30280	100.00000	9.28027			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	95.00229	100.00000	94.76117			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	95.14274	100.00000	94.90127			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	95.20127	100.00000	94.95965			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	95.41196	100.00000	95.16980			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	21.91250	100.00000	21.85941			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	12.14026	100.00000	12.11085			0.00	0	54,800,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	12.40420	100.00000	12.37414			0.00	0	848,540.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.09850	100.00000	10.07404			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
GRT05	On	25/01/2015	Spot Bond			100.00000	16.89968	100.00000	16.85829			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.44188	100.00000	10.41659			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.01440	100.00000	8.97476			0.00	0	1,000,000.00
HILC01	On	18/10/2012	Spot Bond			100.00000	83.28029	100.00000	83.09604			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	45.23490		43,546,000,000,000.00		435,460,000	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	45.23490		10,562,514,600,000.00		105,625,146	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	54.82795	100.00000	76.52003		2,500,000,000,000.00		25,000,000	645,000,000.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	54.82795	100.00000	76.52003			0.00	0	600,000,000.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	50.38021	100.00000	50.00221			0.00	0	100,000,000.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	55.67111	100.00000	55.14506			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	55.29473	100.00000	55.16324			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.37970	100.00000	15.34706			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.78146	100.00000	16.74081			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	54.94650	100.00000	76.58002		4,350,000,000,000.00		43,500,000	130,000,000.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	55.41822	100.00000	55.28643			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.70354	100.00000	15.67011			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.10530	100.00000	17.06386			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	55.09962	100.00000	76.65753		3,560,000,000,000.00		35,600,000	73,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3On	19/07/2013	Spot Bond				100.00000	55.64050	100.00000	55.50817			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.11990	100.00000	16.08547			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.52166	100.00000	17.47922			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	55.64297	100.00000	76.93252		3,100,000,000,000.00	31,000,000	41,000,000.00	
HMS1E3On	19/07/2013	Spot Bond				100.00000	55.93687	100.00000	55.80383			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.62880	100.00000	16.59313			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	56.30980	100.00000	77.27002			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	57.29771	100.00000	77.77002			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.53397	100.00000	14.50163			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.11298	100.00000	6.09945			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.10779	100.00000	6.09427			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.66030	100.00000	13.62990			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.66030	100.00000	13.62990			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.00469	2.00000	99.95474			0.00	0	0.00
I2038	On 31/01/2038	Spot Bond				2.25000	99.97263	2.25000	99.91811			0.00	0	200,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.26435	2.50000	100.24400			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	97.49967	100.00000	97.24643			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
IBL06	On	14/12/2012	Spot Bond			100.00000	89.21700	100.00000	89.00509			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	90.46111	100.00000	90.24313			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	24.47941	100.00000	24.42552			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	60.55133	100.00000	60.40465			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.19823	100.00000	17.15657		520,000,000,000.00	5,200,000	2,600,000.00	
IBL14	On	28/06/2015	Spot Bond			100.00000	16.30993	100.00000	16.27042			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	58.20491	100.00000	58.06391			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	41.43291	100.00000	41.33253			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.99833	100.00000	28.92808			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.73500	100.00000	35.65634			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.40495	100.00000	17.36664			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.25911	100.00000	14.22773			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	32.68771	100.00000	32.61536			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.45825	100.00000	26.39415			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.61444	100.00000	22.55967			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.50704	1.75000	106.48798			0.00	0	8,000,000.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.55703	8.27000	103.53398			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.73627	100.00000	23.29017			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
IBL33	On	03/11/2016	Spot Bond			100.00000	9.38725	100.00000	11.06843			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.95826	100.00000	4.94724			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.75064	100.00000	2.74452			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.01558	100.00000	16.96245			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.26291	100.00000	10.23087		380,000,000,000.00	3,800,000	1,900,000.00	
IBL39	On	02/04/2018	Spot Bond			8.76500	102.68390	8.76500	102.65983			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.99284	100.00000	17.93666		400,000,000,000.00	4,000,000	2,000,000.00	
IBL42	On	15/06/2017	Spot Bond			100.00000	10.87472	100.00000	10.84077			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	58.45893	100.00000	58.33025			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.50205	100.00000	16.46552			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.50205	100.00000	16.46552			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	99.90507	5.00000	99.89152			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.84181	100.00000	3.82835			0.00	0	1,000,000.00
IDW002	On	30/06/2016	Spot Bond			100.00000	3.84181	100.00000	3.82835			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.53246	100.00000	20.48701			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.44067	100.00000	21.38873			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.44067	100.00000	21.38873			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.43092	100.00000	10.39836			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
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.03597	100.00000	8.01651			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.55276	100.00000	22.50311			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	57.56410	100.00000	57.43739			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.04783	100.00000	15.01138			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	85.92326	100.00000	85.72709			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	84.56861	100.00000	84.37857			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	83.25602	100.00000	83.07182			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263		2,600,000,000,000.00	26,000,000	13,000,000.00	
IND233	On	14/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			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
IND234	On	21/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111		1,900,000,000,000.00	19,000,000	19,000,000.00	
IND243	On	23/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	64.62744	100.00000	64.47088			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
ING114	On	31/12/2015	Spot Bond			100.00000	14.69685	100.00000	14.66125			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.07266	100.00000	16.03373			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.98355	100.00000	14.94725			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	79.04975	100.00000	78.88842			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	90.44737	100.00000	90.22889			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.24198	100.00000	9.21959			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.66260	100.00000	24.60286			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.11580	100.00000	10.09129			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	90.80785	100.00000	90.58690			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	89.89814	100.00000	89.68153			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	88.58492	100.00000	88.37450			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	84.99306	100.00000	84.73154			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.24041	6.50000	100.22867			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	56.72867	100.00000	56.55156			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	89.07888	100.00000	88.86830			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
ING156	On	16/08/2012	Spot Bond			100.00000	96.81907	100.00000	96.57018			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	54.77323	100.00000	54.60222			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	85.98131	100.00000	85.71429			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	86.32760	100.00000	86.06361			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.09034	100.00000	85.82787			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.09184	100.00000	12.05050			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	99.73413	100.00000	99.46888			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	66.83580	100.00000	66.67389			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.66173	100.00000	45.55111			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.66173	100.00000	45.55111			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.43127	100.00000	38.33817			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.73932	100.00000	34.65517			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	101.11287	100.00000	100.84106			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.92583	100.00000	22.87029			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.95307	100.00000	23.89505			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.12186	100.00000	43.01740			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.68344	100.00000	16.63135			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
IPF02	On	13/04/2016	Spot Bond			100.00000	12.03110	100.00000	11.99354			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.11636	100.00000	10.08478			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.42907	8.80000	102.40497			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	34.95054	100.00000	34.87362			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.49001	100.00000	13.45733			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.03709	100.00000	14.00620			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.30271	100.00000	24.24383			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.53689	100.00000	17.49441			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.75021	100.00000	19.70649			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.87817	100.00000	9.85424		560,000,000,000.00	0.00	5,600,000	2,800,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.40771	100.00000	9.38493			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	99.94749	2.75000	99.93999			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.37152	2.60000	103.35059			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.04564	100.00000	10.01428		380,000,000,000.00	0.00	3,800,000	1,900,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	0.03185	100.00000	0.03171			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	65.04780	100.00000	64.90383			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	57.89221	100.00000	57.75197			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.36621	100.00000	17.32799			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
IV09	On	30/04/2018	Spot Bond			100.00000	12.11782	100.00000	12.08846			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.05240	2.60000	102.02846			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			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	87.74038	100.00000	87.52998			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		24,800,000,000,000.00	248,000,000	248,000,000.00	
IVA243	On	25/10/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	57.41922	100.00000	57.28012			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.15156	100.00000	9.12939			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.10633	100.00000	32.79155			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	71.57721	100.00000	71.29869			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
KCF01U	On	30/04/2013			100.00000	69.33968	100.00000	69.17170			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	66.46904	100.00000	66.30801			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	75.31237	100.00000	75.14477			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	70.96571	100.00000	70.81034			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	71.92495	100.00000	71.76489			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	62.26476	100.00000	62.12696			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	102.85698	100.00000	102.58122			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.28134	100.00000	16.24550			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	45.08838	100.00000	44.97795			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	15.99790	100.00000	15.95915			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	91.87885	100.00000	91.65800			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	68.09701	100.00000	67.97020			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
MBC16	On	24/10/2012	Spot Bond			100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	55.93356	100.00000	55.79806			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	27.35094	100.00000	27.28468			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	95.50678	100.00000	95.26251			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	62.68075	100.00000	62.52890			0.00	0	50,000,000.00
MBF025	On	26/05/2014	Spot Bond			100.00000	30.19806	100.00000	30.12490			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	84.59271	100.00000	84.40001			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	20.02717	100.00000	19.97866			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	16.19914	100.00000	16.14856			0.00	0	133,350,000.00
MBP011	On	30/01/2013	Spot Bond			100.00000	67.49833	100.00000	67.33301			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			100.00000	67.72429	100.00000	67.55843			0.00	0	0.00
MBP013	On	29/01/2014	Spot Bond			100.00000	33.28678	100.00000	33.20526			0.00	0	0.00
MBP16U	On	13/10/2012	Spot Bond			100.00000	83.31064	100.00000	83.12426			0.00	0	0.00
MBP17U	On	23/11/2012	Spot Bond			100.00000	94.00042	100.00000	93.76483			0.00	0	0.00
MBP18U	On	28/01/2014	Spot Bond			100.00000	31.05484	100.00000	30.97879			0.00	0	0.00
MBP19U	On	18/02/2013	Spot Bond			100.00000	64.22233	100.00000	64.06674			0.00	0	0.00
MBP20U	On	17/02/2014	Spot Bond			100.00000	31.09285	100.00000	31.01752			0.00	0	0.00
MBP21U	On	11/04/2014	Spot Bond			100.00000	27.08744	100.00000	27.02182			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
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.82251	100.00000	17.77933			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.80240	100.00000	3.79319			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.28320	100.00000	9.26071			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.14444	8.00000	102.12256			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	89.26525	100.00000	89.05271			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.13607	100.00000	22.08245			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.39267	100.00000	24.33869			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.44807	100.00000	24.39396			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.20515	100.00000	12.17814			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.10362	100.00000	8.08578			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.97301	100.00000	7.95546			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.56001	8.59000	102.53644			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.47242	9.34000	100.44750			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.50558	10.01000	100.47890			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.11406	100.00000	23.06290			0.00	0	100,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.70241	100.00000	12.67164			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.77773	100.00000	7.75889			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
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.28192	100.00000	11.25460			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	18.49203	100.00000	18.45133		8,100,000,000,000.00	81,000,000	96,800,000.00	
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.95434	100.00000	16.90141			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.27657	8.78500	101.25278			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	62.23115	100.00000	62.08039			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.16405	8.00000	101.14237			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	28.61555	100.00000	28.55256			0.00	0	2,900,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.74232	100.00000	17.70327			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	11.97527	100.00000	11.94891			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	42.58452	100.00000	42.49027			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07529	100.00000	0.07511			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07529	100.00000	0.07511			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.16272	100.00000	7.14536			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.25176	100.00000	7.23419			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.34079	100.00000	7.32301			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.41202	100.00000	7.39407			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
N4A305	On	14/08/2020			100.00000	7.53074	100.00000	7.51249			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	7.59010	100.00000	7.57171			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	7.66133	100.00000	7.64277			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	7.83940	100.00000	7.82042			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	7.95812	100.00000	7.93884			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	8.08871	100.00000	8.06911			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	8.20743	100.00000	8.18755			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	8.26678	100.00000	8.24676			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.97908	100.00000	8.95734			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	9.81011	100.00000	9.78634			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07529	100.00000	0.07511			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07529	100.00000	0.07511			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	26.37865	100.00000	26.31474			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	22.05713	100.00000	22.00311			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	17.12007	100.00000	17.07859			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.62571	100.00000	9.60240			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	90.68891	100.00000	90.46933			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	21.06795	100.00000	21.02156			0.00	0	8,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.14029	100.00000	14.10603			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.67773	100.00000	15.64322			0.00	0	6,200,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02036	100.00000	0.02032			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	55.30954	100.00000	55.17802			0.00	0	1,771,400.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.78304	100.00000	21.73483			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.47222	100.00000	15.43936		240,000,000,000.00	0.00	2,400,000	1,200,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	7.91175	100.00000	7.89763			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	34.65527	100.00000	34.57899			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.21069	100.00000	28.14235			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.91178	100.00000	16.87456			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.92347	100.00000	10.89699			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	69.30410	100.00000	69.14164			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	81.25000	100.00000	66.08775			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	61.52531	100.00000	61.37627			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	100.89971	100.00000	100.62847			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.39661	100.00000	23.35235			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.92665	100.00000	38.85300			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.31469	100.00000	22.27247			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
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.16222	100.00000	21.12218			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.94457	100.00000	17.90109			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	60.58376	100.00000	60.43699			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	58.71375	100.00000	58.57152			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	58.53496	100.00000	58.39315			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	58.53496	100.00000	58.39315			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	58.53496	100.00000	58.39315			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.76389	100.00000	16.72328			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.21495	100.00000	16.17567			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.88466	100.00000	15.84618			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.48654	100.00000	17.44418			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.79060	100.00000	9.77207			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.76776	100.00000	13.73442			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.64338	100.00000	9.62514			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.28237	100.00000	11.25473			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	11.90226	100.00000	11.87311			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.01133	100.00000	12.97947			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.41694	100.00000	11.38928			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
NCLN68	On	30/01/2013			100.00000	87.22616	100.00000	87.09134			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.97774	100.00000	6.96450			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	42.59164	100.00000	42.48846			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.40295	100.00000	29.34474			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.30793	100.00000	29.24989			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.59740	100.00000	9.55474			0.00	0	0.00
NED10	On	15/08/2012			100.00000	96.20941	100.00000	95.96144			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.96279	100.00000	20.91664			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	88.99795	100.00000	88.78656			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	75.57942	100.00000	75.43095			0.00	0	0.00
NED6	On	20/09/2013			100.00000	48.25252	100.00000	48.14631			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.01672	100.00000	38.92990			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.74982	100.00000	7.73104			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.87143	100.00000	17.83208			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.48476	100.00000	12.45452			0.00	0	0.00
NET41	On	16/02/2013			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
NET44	On	16/08/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.99938	100.00000	8.97829			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
NMP20NOn	24/07/2020	Spot Bond			100.00000	9.48801	100.00000	14.13150			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	12.26114	100.00000	12.23143			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	101.16529	6.82500	101.14669			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	101.12442	6.58500	101.10648			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	63.14400	100.00000	62.99103			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.73598	100.00000	16.68374			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.49393	100.00000	12.46366			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	101.18232	6.92500	101.16344			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	63.34869	100.00000	63.19522			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.91630	100.00000	16.86348			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.72671	100.00000	12.69589			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	101.25042	7.32500	101.23045			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	63.62160	100.00000	63.46747			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.24846	100.00000	17.19460			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	94.25365	100.00000	94.01684			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	63.64718	100.00000	63.49300			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	94.39270	100.00000	94.15553			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	63.87461	100.00000	63.71987			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
NQF1C7On	22/11/2012	Spot Bond			100.00000	94.46222	100.00000	94.22488			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	64.15890	100.00000	64.00346			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	64.52846	100.00000	64.37214			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.38719	100.00000	10.36202			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.40186	8.21500	101.37945			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	49.89902	100.00000	49.78265			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.70966	100.00000	34.63325			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.31513	100.00000	14.28345			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.79469	100.00000	14.76213			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.95631	100.00000	6.94001			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.80709	100.00000	13.77654			0.00	0	5,300,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	55.37454	100.00000	55.24040			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	26.97623	100.00000	26.91088			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	26.83190	100.00000	26.76689			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.01624	100.00000	10.98956			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	16.65596	100.00000	16.61561			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	44.44440	100.00000	44.44437			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
NTC15	On	26/07/2015	Spot Bond			100.00000	8.77914	100.00000	8.77913			0.00	0	0.00
OCT1A1On		18/10/2015	Spot Bond			100.00000	11.31224	100.00000	11.28484			0.00	0	0.00
OCT1A4On		18/10/2015	Spot Bond			100.00000	11.36018	100.00000	11.33266			0.00	0	0.00
OCT1B1On		18/10/2015	Spot Bond			100.00000	11.38895	100.00000	11.36135			0.00	0	0.00
OCT1C1On		18/10/2015	Spot Bond			100.00000	12.07934	100.00000	12.05008			0.00	0	0.00
OCT1D1On		18/10/2015	Spot Bond			100.00000	12.84644	100.00000	12.81533			0.00	0	0.00
OCT1E1On		18/10/2015	Spot Bond			100.00000	17.64083	100.00000	17.59810			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.31865	100.00000	17.28032			0.00	0	89,100,000.00
OTCA03On		31/07/2012	Spot Bond			100.00000	100.75930	100.00000	100.48917			0.00	0	0.00
OTCA05On		30/04/2013	Spot Bond			100.00000	67.64544	100.00000	67.48157			0.00	0	0.00
OTCA06On		30/04/2014	Spot Bond			100.00000	33.61573	100.00000	33.53429			0.00	0	0.00
OTCA07On		30/04/2013	Spot Bond			100.00000	67.55548	100.00000	67.39183			0.00	0	0.00
OTCA08On		30/04/2014	Spot Bond			100.00000	33.37292	100.00000	33.29207			0.00	0	0.00
OTCA10On		30/04/2017	Spot Bond			100.00000	13.99258	100.00000	13.95868			0.00	0	0.00
OTCA1UOn		31/10/2012	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00
OTCB1UOn		31/10/2012	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	17.16624	100.00000	17.12466			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
PCF03U	On	02/03/2016			100.00000	3.99140	100.00000	3.98173			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	60.49991	100.00000	60.30895			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	95.57335	100.00000	95.33077			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	28.98096	100.00000	28.91075			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	75.30187	100.00000	75.15422			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	88.75378	100.00000	88.54346			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	59.54910	100.00000	59.40484			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	59.71002	100.00000	59.56538			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	41.03324	100.00000	40.93383			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	88.79748	100.00000	88.58707			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	29.12863	100.00000	29.05807			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	75.46501	100.00000	75.31704			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	59.97824	100.00000	59.83294			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	41.10715	100.00000	41.00755			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	88.87397	100.00000	88.66336			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	29.45873	100.00000	29.38737			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
PR2C4DOn	15/06/2013	Spot Bond				100.00000	60.46101	100.00000	60.31453			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond				100.00000	89.07064	100.00000	88.85957			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond				100.00000	29.82359	100.00000	29.75133			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond				100.00000	60.89014	100.00000	60.74263			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond				100.00000	31.33769	100.00000	31.26178			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond				100.00000	85.39549	100.00000	85.19918			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond				100.00000	85.41652	100.00000	85.22015			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond				100.00000	85.50062	100.00000	85.30406			0.00	0	0.00
R009P On	15/09/2014	Spot Bond				100.00000	17.57572	100.00000	17.53703			0.00	0	0.00
R010P On	21/12/2025	Spot Bond				100.00000	0.00189	100.00000	0.00189			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				5.45000	127.76110	5.75500	126.75381		180,381,800,263,500.00	097,578,030	21,735,277,000.00	
R158P On	15/09/2015	Spot Bond				100.00000	7.81143	100.00000	7.79423			0.00	0	0.00
R159P On	15/09/2016	Spot Bond				100.00000	3.47175	100.00000	3.46410			0.00	0	0.00
R179 On	01/08/2013	Spot Bond				100.00000	54.02844	100.00000	53.90821			0.00	0	0.00
R186 On	21/12/2026	Spot Bond				7.24000	129.80215	7.47500	127.31961		79,057,230,535,200.00	919,506,980	12,739,529,660.00	
R187P On	21/12/2026	Spot Bond				100.00000	0.00084	100.00000	0.00084			0.00	0	0.00
R188P On	21/12/2027	Spot Bond				100.00000	0.00037	100.00000	0.00037			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
R189	On	31/03/2013	Spot Bond			218.55388	81.89455	218.52551	81.56130			15,119,426,286,072.00	69,179,400	1,421,152,277.00
R197	On	07/12/2023	Spot Bond			1.75000	263.18134	1.85000	260.78991			229,399,450,000.00	131,085,400	284,976,000.00
R201	On	21/12/2014	Spot Bond			4.65500	110.01527	4.92500	109.35895			568,757,210,000.00	122,182,000	2,652,109,000.00
R202	On	07/12/2033	Spot Bond			2.38000	189.33895	2.38000	189.30185			29,073,489,760.00	12,215,752	1,398,996,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.97005	8.00000	99.91405			35,034,440,000,000.00	379,305,000	2,432,950,000.00
R203	On	15/09/2017	Spot Bond			5.88000	113.31459	6.14000	112.09313			31,985,940,562,800.00	439,785,810	7,076,507,405.00
R204	On	21/12/2018	Spot Bond			6.19500	110.14269	6.45000	108.72653			19,790,446,021,500.00	194,583,700	4,976,854,332.00
R2048	On	28/02/2048	Spot Bond			8.75000	101.71373	8.75000	101.64461			5,894,017,500,000.00	673,602,000	1,034,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.87751	100.00000	26.81240			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.68000	104.15727	4.97000	103.72455			5,888,132,640,000.00	258,148,000	4,023,741,500.00
R207	On	15/01/2020	Spot Bond			6.37500	105.31423	6.67500	103.49747			27,694,442,726,250.00	344,226,310	5,090,082,355.00
R208	On	31/03/2021	Spot Bond			6.53000	103.54923	6.80500	101.73284			15,342,646,390,000.00	349,563,000	9,726,858,573.00
R209	On	31/03/2036	Spot Bond			7.85000	84.85756	8.05500	82.97506			19,675,130,100,000.00	506,386,000	9,308,375,000.00
R210	On	31/03/2028	Spot Bond			2.28000	144.65230	2.28000	144.62436			56,631,096,000.00	24,838,200	347,850,000.00
R211	On	31/01/2017	Spot Bond			0.60000	120.71136	0.72000	120.07209			1,260,000,000.00	2,100,000	1,714,150,000.00
R212	On	31/01/2022	Spot Bond			1.82000	120.04015	1.82000	120.01844			977,190,527,040.00	536,917,872	1,180,934,571.00
R213	On	28/02/2031	Spot Bond			7.71500	95.76926	7.92000	93.87279			19,403,518,170,000.00	515,038,000	3,254,775,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.57393	6.50000	102.55619			14,990,911,000,000.00	306,294,000	5,846,415,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	59.31804	100.00000	59.18747			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.54536	100.00000	39.45831			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.36357	100.00000	26.30554			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.57572	100.00000	17.53703			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.71714	100.00000	11.69135			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.81143	100.00000	7.79423			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.20762	100.00000	5.19616			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.47175	100.00000	3.46410			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	47.81582	100.00000	47.71000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.87722	100.00000	31.80667			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.25148	100.00000	21.20444			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.16765	100.00000	14.13630			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.44510	100.00000	9.42420			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.29673	100.00000	6.28280			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.19782	100.00000	4.18853			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.79855	100.00000	2.79235			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
R331C	On	21/06/2017	Spot Bond			100.00000	1.86570	100.00000	1.86157			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.24380	100.00000	1.24105			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.82920	100.00000	0.82736			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.55280	100.00000	0.55158			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.36853	100.00000	0.36772			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24569	100.00000	0.24514			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16379	100.00000	0.16343			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10920	100.00000	0.10895			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07280	100.00000	0.07264			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04853	100.00000	0.04842			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03235	100.00000	0.03228			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02157	100.00000	0.02152			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01438	100.00000	0.01435			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00959	100.00000	0.00957			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00639	100.00000	0.00638			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00426	100.00000	0.00425			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00284	100.00000	0.00283			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00189	100.00000	0.00189			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
R349C	On	21/06/2026	Spot Bond			100.00000	0.00126	100.00000	0.00126			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00084	100.00000	0.00084			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	31.96546	100.00000	31.88803			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	56.12309	100.00000	55.98713			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.74224	100.00000	12.71138			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.26260	100.00000	18.20558			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	91.38088	100.00000	91.15801			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	90.24867	100.00000	90.03173			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	59.70661	100.00000	59.52020			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	59.52434	100.00000	61.68438			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	15.88704	100.00000	15.84856			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	91.85239	100.00000	91.62836			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	88.59858	100.00000	88.39012			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	82.41599	100.00000	82.23324			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	19.87765	100.00000	19.82950		200,000,000,000.00	2,000,000	1,000,000.00	
RES07	On	14/02/2013	Spot Bond			5.87500	102.53411	5.87500	102.51807			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
RES09	On	14/08/2012	Spot Bond			100.00000	97.33019	100.00000	97.07868			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	30.03809	100.00000	29.96532			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	63.74704	100.00000	63.59260			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	64.10862	100.00000	63.95332			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	26.36454	100.00000	26.30066			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.03643	100.00000	14.00864			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.91244	100.00000	11.88357			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.28721	100.00000	14.25260			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.28721	100.00000	14.25260			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	46.03941	100.00000	45.83695			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	31.36104	100.00000	31.28506			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	23.91109	100.00000	23.86375			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	15.52430	100.00000	15.48669			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.02817	5.25000	100.01408			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43108	100.00000	0.43005			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			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
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.34659	100.00000	2.34090			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	83.94161	100.00000	83.78871			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	104.49597	100.00000	104.21582			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.35356	100.00000	12.32621			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	94.86041	100.00000	94.62025			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.03024	100.00000	14.99716			0.00	0	33,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.42267	100.00000	11.39500			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.49663	8.00000	108.47339			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.64250	100.00000	7.62399			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.46535	100.00000	8.44483			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.09068	100.00000	20.04645			0.00	0	17,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	61.83467	100.00000	61.69782			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.49115	100.00000	11.46571			0.00	0	7,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.03999	5.75000	122.00509			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	42.54114	100.00000	42.44749			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	59.49992	100.00000	59.36823			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
SBN27	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	61.75941	100.00000	61.62346			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.42661	100.00000	12.39926			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.77475	100.00000	24.72021			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	61.82229	100.00000	61.68545			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.57746	100.00000	8.55668			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.60412	100.00000	30.52998			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.68836	100.00000	22.63340			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.98595	100.00000	9.96176			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	58.03735	100.00000	57.89675			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.58073	100.00000	44.47274			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.08077	100.00000	13.05198		20,000,000,000,000.00	200,000,000	50,000,000.00	
SBS14	On	07/02/2014	Spot Bond			100.00000	31.66523	100.00000	31.58852			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.86944	100.00000	10.84282			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
SBS16	On	22/09/2018	Spot Bond			100.00000	8.05769	100.00000	8.03817			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.82553	100.00000	0.82371			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.51893	100.00000	8.49829			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.96888	100.00000	10.94461			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.88271	10.05000	101.85556			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.40864	100.00000	8.38239		520,000,000,000.00	5,200,000	2,600,000.00	
SBS22	On	23/05/2015	Spot Bond			100.00000	17.00777	100.00000	16.96656		40,000,000,000.00	400,000	200,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	9.10121	100.00000	9.07280		400,000,000,000.00	4,000,000	2,000,000.00	
SBS24	On	23/05/2019	Spot Bond			100.00000	7.87877	100.00000	7.85418			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.93198	8.00000	106.91668			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.36035	100.00000	9.33974			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.06027	100.00000	10.03813			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	65.86199	100.00000	65.71702			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.44411	100.00000	15.41011			0.00	0	2,800,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	56.84592	100.00000	56.71334			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.11298	100.00000	6.09945			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	4.95826	100.00000	4.94724			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.09104	100.00000	11.06418			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
SCM220	On	20/01/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03962	100.00000	0.03951			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.24041	6.50000	100.22867			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.95807	100.00000	10.93152			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	54.40066	100.00000	54.26888			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.79488	100.00000	16.75420			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.53124	100.00000	1.52753			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.84708	8.75000	101.83107			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.90699	100.00000	51.79148			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.12544	100.00000	17.08733			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.69314	100.00000	52.57653			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.42661	100.00000	12.39926			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.55161	100.00000	22.49698			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.62133	100.00000	10.59560			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.98123	100.00000	13.94736			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.23516	100.00000	9.21279			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
SSA01	On	28/06/2016	Spot Bond			100.00000	13.93623	100.00000	13.90539			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.39251	100.00000	16.34133			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.15685	100.00000	10.13225			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.72277	100.00000	9.69922			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.37181	100.00000	8.34539			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.57367	100.00000	8.55156			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.78914	6.75000	101.76600			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.04488	100.00000	22.01024			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.17433	7.25000	100.15494			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.28956	100.00000	11.25432			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.09036	8.75000	99.03380			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	101.93451	13.50000	101.84577			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	62.99473	100.00000	62.85493			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			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	94.80519	100.00000	94.55959			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	81.29176	100.00000	81.11111		200,000,000,000.00	2,000,000	2,000,000.00	
SYN932	On	17/08/2012			100.00000	93.83033	100.00000	93.58974		15,800,000,000,000.00	158,000,000	79,000,000.00	
SYN933	On	19/10/2012			100.00000	80.75221	100.00000	80.57395		119,800,000,000,000.00	198,000,000	599,000,000.00	
SZ18	On	30/09/2015			100.00000	22.73491	100.00000	22.68459			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.61391	100.00000	11.58820			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
T018	On	15/07/2014	Spot Bond			100.00000	28.94809	100.00000	28.88437			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	34.60193	100.00000	34.52577			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.27830	6.27500	101.26117			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	55.88987	100.00000	55.75448			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	55.08240	100.00000	54.94896			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	12.75301	100.00000	12.72177			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.26827	8.00000	102.24623			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.83183	6.27000	100.81479			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.34347	100.00000	29.28538			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.85781	100.00000	44.71777			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.05616	100.00000	7.03412			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
TH10A2 On	18/10/2038	Spot Bond			100.00000	7.25994	100.00000	7.23727			0.00	0	0.00
TH10A3 On	18/10/2038	Spot Bond			100.00000	7.93421	100.00000	7.91675			0.00	0	0.00
TH10B1 On	18/10/2038	Spot Bond			100.00000	7.69808	100.00000	7.67405			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			100.00000	8.63551	100.00000	8.60855			0.00	0	1,000,000.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	12.50748	100.00000	12.46843			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	82.17052	100.00000	81.98873			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	10.49615	100.00000	10.47073			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	82.11084	100.00000	81.92917			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	82.92622	100.00000	82.74276			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	82.28181	100.00000	82.09977			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	82.50437	100.00000	82.32184			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.41772	100.00000	6.40217			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	6.87432	100.00000	6.85766			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.17871	100.00000	7.16133			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.78751	100.00000	7.76865			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.19337	100.00000	8.17353			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.49553	100.00000	12.46526			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.21225	100.00000	10.18752			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
THE9A2	On	18/01/2016	Spot Bond			100.00000	12.21838	100.00000	12.18877			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	10.44720	100.00000	10.42189			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.02652	100.00000	7.00949			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.12798	100.00000	7.11071			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.17871	100.00000	7.16133			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.29057	100.00000	10.26564			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.44720	100.00000	10.42189			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	10.98563	100.00000	10.95902			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.68604	100.00000	7.66743			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	10.98563	100.00000	10.95902			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.76880	100.00000	11.74029			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.70070	100.00000	8.67963			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.71985	100.00000	11.69146			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.63568	100.00000	15.59781			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.75934	100.00000	12.72843			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.78253	100.00000	15.74430			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.58145	100.00000	39.48556			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.75591	100.00000	23.70333			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	102.46574	6.00000	102.44943			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.04343	100.00000	12.01692			2,000,000,000,000.00	20,000,000	1,034,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.07297	100.00000	14.04199			5,603,000,000,000.00	56,030,000	301,532,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.86316	100.00000	12.83485			2,800,000,000.00	28,000	150,645,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.45029	100.00000	13.42037			200,000,000,000.00	2,000,000	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.40767	100.00000	10.38477			0.00	0	14,200,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.81278	10.00000	99.78606			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.81744	9.75000	99.79139			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.82088	100.00000	9.79556			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			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
TSP131	On	03/05/2013	Spot Bond			100.00000	58.42499	100.00000	58.31415			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.77883	100.00000	14.74629			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	79.20500	100.00000	79.04202			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.08686	100.00000	27.02124			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.20316	100.00000	11.17602			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.18057	100.00000	17.13895			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.11192	100.00000	15.07866			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	97.79215	100.00000	97.53681			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.29919	100.00000	45.18945			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	97.82225	100.00000	97.56684			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.30619	100.00000	45.20101			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	97.93062	100.00000	97.67493			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.78659	100.00000	45.67567			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.87161	100.00000	17.81580			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.18796	100.00000	12.14990			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
VKE03	On	08/05/2017	Spot Bond			100.00000	9.70060	100.00000	9.67031			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	93.85063	100.00000	93.61658			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.43545	100.00000	11.41381			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.96463	100.00000	17.92510			2,800,000,000.00	28,000	63,045,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.45459	100.00000	10.42996			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.26276	100.00000	19.22036			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.99380	100.00000	11.96740			0.00	0	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.55796	100.00000	10.53472			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.36160	100.00000	10.33879			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.27433	100.00000	10.25172			0.00	0	34,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	40.89285	100.00000	40.80332			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.39547	100.00000	33.32156			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.25595	100.00000	9.23557			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.48551	100.00000	25.42911			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.82588	100.00000	20.78004			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.23997	100.00000	7.22395			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.86551	100.00000	14.83278			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
Z071	On	01/07/2015	Spot Bond			100.00000	9.23557	100.00000	9.21524			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29488	100.00000	0.29423			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.80501	100.00000	5.79403			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02337	100.00000	0.02333			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.80501	100.00000	5.79403			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.90933	100.00000	15.87915			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.91457	100.00000	14.88628			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.38445	100.00000	13.35906			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.38445	100.00000	13.35906			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.87689	100.00000	11.85442			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
ZA018	On	20/08/2015	Spot Bond			100.00000	11.87689	100.00000	11.85442			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.58111	100.00000	10.56109			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.01565	100.00000	9.99670			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.48566	100.00000	7.47146			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.07112	100.00000	7.05770			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.29766	100.00000	6.28571			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.93806	100.00000	5.92638			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.57543	100.00000	5.56446			0.00	0	0.00

**Total for j-Bonds :** 775,729,519,968,122.00 ,060,080,600 106,088,651,444.00

**Grand Total:** '5,729,758,516,568.00 160,144,872 06,090,110,935.00