



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 20/07/2012

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			8.32660	8.32660	8.24900	8.24900		14.24	81,958,723.80	9,843	251,101.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,101.92350	1.10192	1,178.711	16.74	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.92350	0.00292	2.111	16.74	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			953.77170	0.95377	1,029.918	15.70	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			4.77170	0.00477	3.318	15.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			855.65300	0.85565	931.126	15.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			6.65300	0.00665	4.526	15.01	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			529.31090	0.52931	597.789	13.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			30.31090	0.03031	21.189	13.91	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			272.53180	0.27253	318.084	13.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			123.53180	0.12353	91.484	13.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			759.01500	0.75901	833.373	14.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			10.01500	0.01002	6.773	14.53	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			573.60340	0.57360	643.662	14.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			24.60340	0.02460	17.062	14.03	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			190.91050	0.19091	223.573	14.17	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			201.91050	0.20191	156.973	14.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			405.77370	0.40577	465.772	13.54	0.00	0	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			56.77370	0.05677	39.172	13.54	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			334.96580	0.33497	388.092	13.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			85.96580	0.08597	61.492	13.71	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			104.32580	0.10433	118.845	15.67	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			405.32580	0.40533	342.244	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			218.69170	0.21869	256.430	14.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			169.69170	0.16969	129.830	14.06	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			194.94690	0.19495	228.834	14.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			195.94690	0.19595	152.234	14.15	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			64.39350	0.06439	71.118	17.19	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			615.39350	0.61539	544.518	17.19	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			142.37840	0.14238	164.100	14.81	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			293.37840	0.29338	237.500	14.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			115.63740	0.11564	132.308	15.39	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			366.63740	0.36664	305.708	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			32.90240	0.03290	34.973	19.80	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			983.90240	0.98390	908.373	19.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			94.20960	0.09421	106.809	15.96	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			445.20960	0.44521	380.209	15.96	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			70.55410	0.07055	78.352	16.87	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			571.55410	0.57155	501.752	16.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			28.10370	0.02810	29.603	20.40	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,079.10370	1.07910	1,003.003	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			45.56370	0.04556	49.198	18.51	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			796.56370	0.79656	722.598	18.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			38.79400	0.03879	41.416	19.17	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			889.79400	0.88979	814.816	19.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.42000	8.42000	8.34220	8.34220		15.76	6,230,800.00	740	53,357.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			355.67400	0.35567	389.972	15.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			313.47400	0.31347	269.972	15.43	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			252.83800	0.25284	274.747	16.60	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			510.63800	0.51064	454.747	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			203.82330	0.20382	219.986	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			661.62330	0.66162	599.986	17.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			166.35620	0.16636	178.424	18.33	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			824.15620	0.82416	758.424	18.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			150.97490	0.15097	161.385	18.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			908.77490	0.90877	841.385	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			104.97990	0.10498	110.853	20.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,262.77990	1.26278	1,190.853	20.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			478.24420	0.47824	524.654	14.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			186.04420	0.18604	154.655	14.62	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			53.42410	0.05342	55.357	24.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,111.22410	2.11122	2,035.357	24.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			29.68030	0.02968	31.419	26.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,787.48030	2.78748	2,711.419	26.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			537.05970	0.53706	591.610	14.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			144.85970	0.14486	121.610	14.48	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			506.92420	0.50692	555.833	14.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			164.72420	0.16472	135.833	14.45	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.51880	8.51880	8.44180	8.44180		16.25	298,158.00	35	20,280.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			134.86310	0.13486	139.810	22.18	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,893.06310	1.89306	1,821.010	22.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			112.03200	0.11203	115.546	23.28	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,220.23200	2.22023	2,146.746	23.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			269.54290	0.26954	284.315	18.39	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			927.74290	0.92774	865.514	18.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			97.14940	0.09715	99.781	24.23	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,505.34940	2.50535	2,430.981	24.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			198.00830	0.19801	207.333	19.97	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			1,306.20830	1.30621	1,238.533	19.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			658.00230	0.65800	707.665	14.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			216.20230	0.21620	188.865	14.78	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			600.93420	0.60093	643.446	14.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			259.13420	0.25913	224.646	14.85	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.60990	8.60990	8.53430	8.53430		16.73	1,291,485.00	150	2,866.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			468.70570	0.46871	493.781	17.22	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			694.40570	0.69441	643.881	17.22	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			474.86260	0.47486	500.373	17.16	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			680.56260	0.68056	630.473	17.16	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			471.77290	0.47177	497.064	17.19	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			687.47290	0.68747	637.164	17.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.69920	8.69920	8.62300	8.62300		17.21	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			578.07140	0.57807	605.008	17.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			955.07140	0.95507	905.808	17.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			973.54090	0.97354	1,023.024	15.53	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			350.54090	0.35054	323.824	15.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.98090	8.98090	8.90120	8.90120		18.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,379.41360	1.37941	1,440.706	16.52	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			478.21360	0.47821	459.806	16.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.59070	10.59070	10.51230	10.51230		21.42	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.32660	8.32660	8.24900	8.24900		14.24	541,229.00	65	953.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			11,805.56890	0.11806	13,518.322	15.33	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			35,905.56890	0.35906	29,858.322	15.33	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			9,420.96110	0.09421	10,680.918	15.96	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			44,520.96110	0.44521	38,020.918	15.96	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.42000	8.42000	8.34220	8.34220		15.76	42,100.00	5	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,564.66190	0.25565	27,787.267	16.56	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			50,344.66190	0.50345	44,787.267	16.56	0.00	0	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			8.51880	8.51880	8.44180	8.44180			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			24,820.00000	0.24820	17,120.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.60990	8.60990	8.53430	8.53430		16.73	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			46,870.57120	0.46871	49,378.140	17.22	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			69,440.57120	0.69441	64,388.140	17.22	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			47,486.25760	0.47486	50,037.338	17.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			68,056.25760	0.68056	63,047.338	17.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			47,177.28690	0.47177	49,706.375	17.19	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			68,747.28690	0.68747	63,716.375	17.19	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.01640	13.01640	12.95410	12.95410		12.25	8,577,807.60	659	13,651.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,612.41650	1.61242	1,673.105	16.90	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			8.31650	0.00832	6.705	16.90	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			834.09880	0.83410	892.209	12.64	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			29.99880	0.03000	25.809	12.64	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			111.96850	0.11197	126.178	13.83	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			607.86850	0.60787	559.778	13.83	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			52.47720	0.05248	61.202	14.80	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			948.37720	0.94838	894.802	14.80	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.16070	13.16070	13.09820	13.09820		13.12	1,184,463.00	90	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			341.66230	0.34166	364.124	13.74	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			613.46230	0.61346	573.424	13.74	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			292.32470	0.29232	311.546	14.24	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			744.12470	0.74412	700.846	14.24	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			257.50130	0.25750	274.377	14.66	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			859.30130	0.85930	813.677	14.66	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			170.22380	0.17022	181.460	15.96	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,272.02380	1.27202	1,220.760	15.96	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.31430	13.31430	13.25260	13.25260		16.84	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			843.43170	0.84343	859.792	22.18	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,120.83170	1.12083	1,075.492	22.18	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10610	0.10610	0.10500	0.10500		18.31	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			141.05530	0.00141	159.581	18.31	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			641.05530	0.00641	549.581	18.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10740	0.10740	0.10630	0.10630		19.16	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			375.06900	0.00375	407.099	19.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			745.06900	0.00745	667.099	19.16	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.13810	10.13810	10.12280	10.12280		10.97	16,261,512.40	1,604	26,355.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			688.71020	0.68871	703.416	12.01	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			15.91020	0.01591	15.316	12.01	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			421.94450	0.42194	433.929	11.02	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			49.14450	0.04914	45.829	11.02	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			309.90770	0.30991	320.754	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			87.10770	0.08711	82.654	11.00	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			149.45490	0.14945	153.434	11.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			226.65490	0.22665	215.334	11.20	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			17.90620	0.01791	18.738	16.15	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,095.10620	1.09511	1,080.638	16.15	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			15.67290	0.01567	16.427	16.24	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,142.87290	1.14287	1,128.326	16.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.26540	10.26540	10.24960	10.24960		12.63	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			166.11160	0.16611	168.121	14.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			736.51160	0.73651	722.721	14.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			144.17170	0.14417	145.760	14.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			844.57170	0.84457	830.360	14.82	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			136.70150	0.13670	138.150	15.00	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			887.10150	0.88710	872.750	15.00	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			272.16920	0.27217	276.039	12.97	0.00	0	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			422.56920	0.42257	410.639	12.97	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			123.17850	0.12318	124.379	15.35	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			973.57850	0.97358	958.979	15.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			83.46780	0.08347	84.056	16.74	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,333.86780	1.33387	1,318.656	16.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			814.75620	0.81476	827.977	12.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			65.15620	0.06516	62.577	12.13	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			307.35390	0.30735	311.794	12.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			357.75390	0.35775	346.394	12.63	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.40250	10.40250	10.38760	10.38760		13.15	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			269.72340	0.26972	272.461	14.63	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			852.12340	0.85212	839.961	14.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.67020	10.67020	10.65410	10.65410		13.92	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			514.58170	0.51458	522.068	14.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,060.48170	1.06048	1,051.869	14.70	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.03526	104.03526	99.99240	99.99240			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			2.40000	0.00240	4,045.260		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			0.00000	0.00000	4,035.260		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			7.60000	0.00760	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			0.00000	0.00000	4,025.260		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			17.60000	0.01760	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future			105.36294	105.36294	101.39296	101.39296			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			1,402.96000	1.40296	5,372.940		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			1,392.96000	1.39296	5,362.940		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			1,382.96000	1.38296	5,352.940		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			101.78690	101.78690	98.13097	98.13097			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			140.97000	0.14097	3,796.900		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			130.97000	0.13097	3,786.900		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			120.97000	0.12097	3,776.900		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			103.08576	103.08576	99.50542	99.50542			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			515.42000	0.51542	4,095.760		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			505.42000	0.50542	4,085.760		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			495.42000	0.49542	4,075.760		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			108.58586	108.58586	103.56593	103.56593			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			575.93000	0.57593	5,595.860		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			565.93000	0.56593	5,585.860		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			555.93000	0.55593	5,575.860		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			109.97168	109.97168	105.01650	105.01650			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			1,026.50000	1.02650	5,981.680		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			1,016.50000	1.01650	5,971.680		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			1,006.50000	1.00650	5,961.680		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			470.29800	470.29800	468.89800	468.89800			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			476.30000	476.30000	475.46500	475.46500			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			483.13600	483.13600	482.00000	482.00000			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			422.45000	422.45000	421.11200	421.11200			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			427.84100	427.84100	427.01000	427.01000			0.00	0	0.00
ALBI	On	07/02/2013	Index Future			433.98100	433.98100	433.60000	433.60000			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.59910	8.59910	8.55030	8.55030		10.90	12,898,650.00	1,500	7,783.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			234.31960	0.23432	257.826	11.12	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			104.01960	0.10402	78.726	11.12	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.63130	8.63130	8.58270	8.58270		12.23	1,726,260.00	200	9,616.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			340.10120	0.34010	357.413	12.16	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			217.40120	0.21740	186.113	12.16	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.67020	8.67020	8.62180	8.62180		12.84	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			420.71300	0.42071	436.656	12.60	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			308.91300	0.30891	276.455	12.60	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.98820	9.98820	9.94130	9.94130		15.47	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.23130	8.23130	8.18210	8.18210		10.93	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			111.66910	0.11167	127.428	11.03	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			199.56910	0.19957	166.128	11.03	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.30740	8.30740	8.25770	8.25770		11.37	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			206.26780	0.20627	223.293	11.57	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			298.56780	0.29857	265.893	11.57	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.22020	0.22020	0.21540	0.21540			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.02720	0.02720	0.02620	0.02620			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.16680	0.16680	0.19200	0.19200			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.03990	0.03990	0.03380	0.03380			0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANI	On	17/09/2012			0.17680	0.17680	0.20190	0.20190			0.00	0	12,800.00
CF CANI	On	17/09/2012			0.09710	0.09710	0.08590	0.08590			0.00	0	4,800.00
CHF / R	On	17/09/2012			8.44710	8.44710	8.43230	8.43230		13.70	0.00	0	25.00
CHF / R	On	17/09/2012	8.91	Call			66.07080	0.06607	64.603	16.10	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			543.77080	0.54377	527.503	16.10	0.00	0	0.00
CHF / R	On	14/12/2012			8.56330	8.56330	8.54920	8.54920		15.21	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Call			193.10250	0.19310	187.903	17.05	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			683.90250	0.68390	664.603	17.05	0.00	0	0.00
DAAM	On	20/07/2012			6.61140	6.61140	6.58250	6.58250		11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.51	Call			75.12420	0.07512	101.400	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.51	Put			2.62420	0.00262	0.000	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.53	Call			57.37340	0.05737	81.400	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.53	Put			4.87340	0.00487	0.000	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.54	Call			49.04000	0.04904	71.400	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.54	Put			6.54000	0.00654	0.000	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.59	Call			16.13740	0.01614	21.400	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.59	Put			23.63740	0.02364	0.000	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.60	Call			11.80810	0.01181	11.400	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.60	Put			29.30810	0.02931	0.000	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.61	Call			9.03250	0.00903	1.400	11.11	0.00	0	0.00
DAAM	On	20/07/2012	6.61	Put			36.53250	0.03653	0.000	11.11	0.00	0	0.00
DAAN	On	24/07/2012			8.26650	8.26650	8.18810	8.18810		12.52	0.00	4,000	0.00
DAAN	On	24/07/2012	8.19	Call			49.01190	0.04901	94.807	13.67	0.00	0	0.00
DAAN	On	24/07/2012	8.19	Put			50.91190	0.05091	18.307	13.67	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Call			43.69990	0.04370	86.989	13.48	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Put			55.59990	0.05560	20.489	13.48	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Call			39.86530	0.03987	79.412	13.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAN	On	24/07/2012	Any day expiry	8.21	Put			61.76530	0.06177	22.912	13.29	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry			8.58530	8.58530	8.55000	8.55000		10.01	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.54	Call			0.00000	0.00000	77.291	10.89	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.54	Put			0.00000	0.00000	31.991	10.89	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.55	Call			0.00000	0.00000	70.431	10.74	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.55	Put			0.00000	0.00000	35.131	10.74	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.56	Call			0.00000	0.00000	63.844	10.60	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.56	Put			0.00000	0.00000	38.544	10.60	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.57	Call			0.00000	0.00000	57.547	10.45	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.57	Put			0.00000	0.00000	42.247	10.45	0.00	10,000	10,000.00
DAAO	On	27/07/2012	Any day expiry	8.59	Call			0.00000	0.00000	45.883	10.16	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.59	Put			0.00000	0.00000	50.583	10.16	0.00	5,000	5,000.00
DAAP	On	27/07/2012	Any day expiry			6.60990	6.60990	6.60000	6.60000		12.51	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Call			0.00000	0.00000	41.876	12.79	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Put			0.00000	0.00000	51.976	12.79	0.00	10,000	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.59	Call			0.00000	0.00000	56.841	12.67	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Put			0.00000	0.00000	36.941	12.67	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Call			0.00000	0.00000	50.752	12.51	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Put			0.00000	0.00000	40.852	12.51	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Call			0.00000	0.00000	46.141	12.65	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Put			0.00000	0.00000	46.241	12.65	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.27340	8.27340	8.19610	8.19610		13.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			796.00000	0.79600	874.000	22.15	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			0.00000	0.00000	1.000	22.15	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			478.00000	0.47800	555.000	17.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			2.00000	0.00200	2.000	17.92	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			60.00000	0.06000	87.000	13.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			114.00000	0.11400	64.000	13.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	8.51	Call			14.00000	0.01400	18.000	15.70	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			328.00000	0.32800	255.000	15.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.30800	8.30800	8.23040	8.23040		14.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			155.00000	0.15500	189.000	14.09	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			175.00000	0.17500	131.000	14.09	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			79.00000	0.07900	93.000	15.42	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			359.00000	0.35900	295.000	15.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			834.00000	0.83400	911.000	16.10	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	3.000	16.10	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			528.00000	0.52800	600.000	14.55	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			18.00000	0.01800	12.000	14.55	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.33850	8.33850	8.26080	8.26080		14.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			575.00000	0.57500	644.000	14.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			34.00000	0.03400	26.000	14.19	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			222.00000	0.22200	258.000	14.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			211.00000	0.21100	170.000	14.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			137.00000	0.13700	155.000	15.68	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			386.00000	0.38600	327.000	15.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			871.00000	0.87100	946.000	15.20	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			10.00000	0.01000	8.000	15.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.37320	8.37320	8.29560	8.29560		15.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			202.00000	0.20200	224.000	16.05	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			416.00000	0.41600	361.000	16.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			916.00000	0.91600	990.000	15.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			20.00000	0.02000	17.000	15.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			633.00000	0.63300	699.000	14.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			57.00000	0.05700	46.000	14.43	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			294.00000	0.29400	330.000	15.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			248.00000	0.24800	207.000	15.00	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.40510	8.40510	8.32740	8.32740		15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.72	Call			684.00000	0.68400	748.000	14.55	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			77.00000	0.07700	63.000	14.55	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			256.00000	0.25600	280.000	16.18	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			439.00000	0.43900	385.000	16.18	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.43390	8.43390	8.35600	8.35600		15.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			726.00000	0.72600	789.000	14.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			90.00000	0.09000	75.000	14.53	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			300.00000	0.30000	325.000	16.18	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			454.00000	0.45400	401.000	16.18	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			8.41176	94.00736	8.48101	93.37884			0.00	0	303.00
ES33	On	01/11/2012	Bond Future			8.49330	91.42973	8.55181	90.90680			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			5,493.91000	5.49391	6,016.840		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	07/02/2013	Bond Future			8.57995	92.74240	8.55000	8.55000			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			0.00000	0.00000	353.530		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			0.00000	0.00000	264.840		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			0.00000	0.00000	176.280		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			422.25800	422.25800	421.03300	421.03300			0.00	0	263.00
GOVI	On	02/08/2012	GOVI	398.23	Call			228,030.00000	22.80300	240,280.000		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			427.64700	427.64700	426.93000	426.93000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			229,700.00000	22.97000	236,870.000		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
GOVI	On	07/02/2013	GOVI			433.78500	433.78500	433.00000	433.00000			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	7,950.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	7,850.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	7,750.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	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			181.67400	181.67400	177.87000	177.87000			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			183.99200	183.99200	180.36200	180.36200			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			186.63300	186.63300	183.14900	183.14900			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
ILBI	On	01/11/2012	Index Future			482.43000	482.43000	482.43000	482.43000			0.00	0	0.00
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			5.06000	94.94000	5.19000	94.81000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.99000	95.01000	5.10000	94.90000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				4.86000	95.14000	5.03000	94.97000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.72000	95.28000	4.99000	95.01000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.67000	95.33000	4.95000	95.05000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.67000	95.33000	5.04000	94.96000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.67000	95.33000	5.05000	94.95000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.69000	95.31000	5.11000	94.89000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.74000	95.26000	5.19000	94.81000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				4.85000	95.15000	5.33000	94.67000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				4.99000	95.01000	5.48000	94.52000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.39000	94.61000	5.46000	94.54000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.63140	6.63140	6.60370	6.60370		9.99	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				114.59750	0.11460	128.439	10.04	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				100.89750	0.10090	87.039	10.04	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.67920	6.67920	6.65250	6.65250		11.97	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				213.53520	0.21354	226.331	11.92	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				191.03520	0.19104	177.131	11.92	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.38441	128.23377	5.44819	128.02853		2.34	28,211,429.40	220	15,580.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,229.92000	2.22992	2,435.150	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.01000	0.00001	0.000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			2,855.92000	2.85592	3,061.160	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			3,477.81000	3.47781	3,683.050	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.51	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			4,709.30000	4.70930	4,914.540	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.55	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.40910	123.07116	5.42712	123.01791		2.32	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,311.67000	1.31167	1,301.340	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			274.92000	0.27492	211.340	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,436.93000	2.43693	2,466.420	2.42	0.00	0	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	On	01/11/2012	Bond Future	6.24	Put			65.66000	0.06566	41.900	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.41813	124.83821	5.38784	124.91909		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,552.39000	2.55239	2,445.140	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			199.43000	0.19943	173.060	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42083	119.57163	5.35000	5.35000		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			0.00000	0.00000	1,030.710	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			0.00000	0.00000	1,202.900	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			0.00000	0.00000	1,042.630	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			0.00000	0.00000	1,190.490	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			0.00000	0.00000	1,018.870	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			0.00000	0.00000	1,215.400	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.18910	130.69578	7.24774	130.07390		11.60	47,050,480.80	360	34,408.00
R186	On	02/08/2012	Bond Future	7.66	Call			4,321.70000	4.32170	4,927.170	11.74	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			66.19000	0.06619	49.780	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			4,704.18000	4.70418	5,314.810	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			46.40000	0.04640	35.150	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			5,284.26000	5.28426	5,900.000	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			26.50000	0.02650	20.360	11.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			10,476.72000	10.47672	11,098.590	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.05000	0.00005	0.040	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			14,677.22000	14.67722	15,299.100	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.00000	0.00000	0.000	12.45	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			7,619.05000	7.61905	8,240.530	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			2.12000	0.00212	1.720	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			10,006.88000	10.00688	10,628.750	12.23	0.00	0	8,750.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.25	Put			0.09000	0.00009	0.080	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			16,783.97000	16.78397	17,405.850	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	12.45	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			13,782.51000	13.78251	14,404.390	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.00000	0.00000	0.000	12.45	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			14,588.20000	14.58820	15,210.080	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	0.000	12.45	0.00	0	2,700.00
R186	On	01/11/2012	Bond Future			7.25092	132.36371	7.29587	131.89579		11.38	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			12,039.26000	12.03926	12,408.550	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			349.90000	0.34990	251.270	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,710.34000	14.71034	15,109.540	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			170.81000	0.17081	102.090	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			6,671.94000	6.67194	6,872.820	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,388.38000	1.38838	1,121.340	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			8,005.58000	8.00558	8,269.020	11.79	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			978.50000	0.97850	774.020	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.31349	128.97326	7.34612	128.64026		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			12,034.82000	12.03482	12,204.280	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,273.81000	1.27381	1,110.270	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			3,276.72000	3.27672	3,188.260	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,871.87000	6.87187	6,450.410	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.37000	130.55981	7.40000	7.40000		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			0.00000	0.00000	6,015.610	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			0.00000	0.00000	5,614.900	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			0.00000	0.00000	5,914.690	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			0.00000	0.00000	5,714.110	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			0.00000	0.00000	5,965.040	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			0.00000	0.00000	5,664.340	12.63	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.96830	218.96830	219.01139	219.01139			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			638.61000	0.63861	681.700		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.26347	215.26347	219.00000	219.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			0.00000	0.00000	3,726.530		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			0.00000	0.00000	3,736.530		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			0.00000	0.00000	3,746.530		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			268.70744	268.70744	263.73221	263.73221			0.00	0	5,418.00
R197	On	02/08/2012	Bond Future	256.15	Call			7,582.21000	7.58221	12,557.440		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	01/11/2012	Bond Future			272.13661	272.13661	267.00000	267.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Call			0.00000	0.00000	5,146.610		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			0.00000	0.00000	5,136.610		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			0.00000	0.00000	5,126.610		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	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			4.81657	109.83042	4.63947	110.24557		1.55	6,589,825.20	60	1,560.00
R201	On	02/08/2012	Bond Future	5.20	Call			1,307.13000	1.30713	892.280	1.58	0.00	0	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	02/08/2012	Bond Future	5.20	Put			0.01000	0.00001	0.310	1.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.77167	111.23203	4.50682	111.78975		1.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			1,315.02000	1.31502	805.650	1.45	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			50.19000	0.05019	98.540	1.45	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.67620	108.42000	4.30511	109.10581		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			1,369.15000	1.36915	809.850	1.50	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			126.16000	0.12616	252.670	1.50	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.57027	109.75376	4.05000	4.05000		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			0.00000	0.00000	258.390	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			0.00000	0.00000	1,120.210	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			0.00000	0.00000	262.970	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			0.00000	0.00000	1,108.460	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			0.00000	0.00000	267.610	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			0.00000	0.00000	1,096.760	1.52	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/R20n	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			195.12858	195.12858	189.73522	189.73522			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,295.22000	1.29522	6,688.580		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	01/11/2012	Bond Future			197.61880	197.61880	192.00000	192.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Call			0.00000	0.00000	5,628.800		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			0.00000	0.00000	5,618.800		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			0.00000	0.00000	5,608.800		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	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			5.84156	113.74271	5.88279	113.55179		4.90	15,923,979.40	140	13,406.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	6.60	Call			3,257.65000	3.25765	3,448.610	5.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.13000	0.00013	0.170	5.04	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,365.25000	4.36525	4,556.170	5.13	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.00000	0.00000	0.000	5.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			5,676.04000	5.67604	5,866.960	5.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	5.24	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			5,892.57000	5.89257	6,083.490	5.26	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	5.26	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			7,392.97000	7.39297	7,583.890	5.28	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	5.28	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			5.88469	111.03928	5.89712	110.98436		4.57	0.00	0	1,636.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,323.99000	4.32399	4,328.540	4.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			128.07000	0.12807	77.700	4.80	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.92364	112.63332	5.90784	112.69947		4.91	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			2,101.62000	2.10162	2,043.890	4.88	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,258.96000	1.25896	1,267.380	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,574.38000	4.57438	4,514.000	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			354.22000	0.35422	359.990	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.95666	109.86195	5.90000	5.90000		5.17	878,895.60	8	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			0.00000	0.00000	1,874.900	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			0.00000	0.00000	2,101.070	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			0.00000	0.00000	1,894.640	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			0.00000	0.00000	2,080.850	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			0.00000	0.00000	1,855.280	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			0.00000	0.00000	2,121.430	5.11	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.13259	110.74364	6.19987	110.37328		6.29	11,074,364.00	100	3,917.00
R204	On	02/08/2012	Bond Future	7.15	Call			5,069.53000	5.06953	5,439.890	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	7.15	Put			0.01000	0.00001	0.010	6.61	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.18192	112.15694	6.22672	111.91924		5.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,290.69000	5.29069	5,455.860	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			180.36000	0.18036	107.830	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.22782	109.73601	6.25151	109.61537		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,638.91000	5.63891	5,695.030	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			508.60000	0.50860	444.080	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.27141	111.08594	6.30000	6.30000		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			0.00000	0.00000	2,602.180	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			0.00000	0.00000	2,511.000	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			0.00000	0.00000	2,627.250	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			0.00000	0.00000	2,487.060	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			0.00000	0.00000	2,652.460	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			0.00000	0.00000	2,463.290	6.52	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	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.81393	104.15184	4.65553	104.37530		1.00	12,498,220.80	120	1,120.00
R206	On	02/08/2012	Bond Future	5.19	Call			751.35000	0.75135	528.090	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.01000	0.00001	0.210	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.73132	105.48101	4.42819	105.83728		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			755.31000	0.75531	458.110	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			26.39000	0.02639	85.460	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.52934	103.22970	4.00949	103.70623		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			765.56000	0.76556	422.660	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			78.69000	0.07869	212.320	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.25076	104.49963	3.40000	3.40000		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			0.00000	0.00000	146.050	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.39	Put			0.00000	0.00000	741.610	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			0.00000	0.00000	147.860	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			0.00000	0.00000	736.470	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			0.00000	0.00000	149.690	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			0.00000	0.00000	731.350	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			6.33261	105.82212	6.38018	105.53470		7.33	8,465,769.60	80	28,573.00
R207	On	02/08/2012	Bond Future	7.51	Call			6,550.12000	6.55012	6,837.540	7.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	0.000	7.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.38255	107.17261	6.40979	107.01290		7.18	2,143,452.20	20	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,725.95000	6.72595	6,844.830	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			139.38000	0.13938	98.550	7.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.43111	105.07106	6.43914	105.02554		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			7,090.50000	7.09050	7,086.110	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			445.35000	0.44535	395.440	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.47872	106.36365	6.45000	6.45000		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			0.00000	0.00000	2,772.730	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			0.00000	0.00000	2,985.830	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			0.00000	0.00000	2,799.720	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			0.00000	0.00000	2,957.730	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			0.00000	0.00000	2,826.860	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			0.00000	0.00000	2,929.820	7.66	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	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			6.48788	104.08203	6.53578	103.76599		8.29	23,418,456.75	225	17,876.00
R208	On	02/08/2012	Bond Future	7.20	Call			4,260.63000	4.26063	4,576.490	8.59	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
R208	On	02/08/2012	Bond Future	7.20	Put			1.55000	0.00155	1.370	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			6,109.51000	6.10951	6,425.550	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.02000	0.00002	0.020	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,916.01000	7.91601	8,232.050	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.95	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			10,545.98000	10.54598	10,862.020	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.54003	102.01784	6.56998	101.82524		8.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,123.69000	7.12369	7,276.920	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			177.84000	0.17784	138.470	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,784.45000	2.78445	2,811.420	8.47	0.00	0	5,180.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,257.22000	1.25722	1,091.590	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			6,049.01000	6.04901	6,184.560	8.91	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			288.18000	0.28818	231.130	8.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.59082	103.48245	6.60419	103.39885		8.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,575.70000	7.57570	7,592.190	8.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			547.49000	0.54749	480.380	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.63657	101.36218	6.65000	6.65000		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			0.00000	0.00000	3,243.350	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			0.00000	0.00000	3,161.490	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			0.00000	0.00000	3,274.240	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			0.00000	0.00000	3,131.490	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			0.00000	0.00000	3,212.610	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			0.00000	0.00000	3,191.700	8.95	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			7.78867	85.67834	7.85786	85.03518		16.67	27,417,068.80	320	6,295.00
R209	On	02/08/2012	Bond Future	8.91	Call			8,901.07000	8.90107	9,544.260	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.11000	0.00011	0.140	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			7.84745	83.63059	7.90702	83.08348		17.09	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			9,548.38000	9.54838	9,974.820	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			504.70000	0.50470	384.030	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			7.90757	84.83133	7.95871	84.36746		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			10,449.52000	10.44952	10,717.240	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,366.37000	1.36637	1,170.220	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			7.96030	82.73291	8.00000	8.00000		19.28	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			0.00000	0.00000	5,708.990	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			0.00000	0.00000	5,442.190	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			0.00000	0.00000	5,753.270	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			0.00000	0.00000	5,396.940	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			0.00000	0.00000	5,797.700	19.15	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			0.00000	0.00000	5,351.990	19.15	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			147.74963	147.74963	144.95508	144.95508			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			2,295.08000	2.29508	5,089.630		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	01/11/2012	Bond Future			147.82416	147.82416	145.00000	145.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Call			0.00000	0.00000	2,834.160		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			0.00000	0.00000	2,824.160		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			0.00000	0.00000	2,814.160		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	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			121.25479	121.25479	120.96406	120.96406			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			604.06000	0.60406	894.790		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.80220	122.80220	122.00000	122.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Call			0.00000	0.00000	812.200		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			0.00000	0.00000	802.200		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			0.00000	0.00000	792.200		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			124.08566	124.08566	120.29141	120.29141			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			2,901.41000	2.90141	6,695.660		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	01/11/2012	Bond Future			125.66918	125.66918	118.00000	118.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Call			0.00000	0.00000	3,679.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			0.00000	0.00000	3,669.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			0.00000	0.00000	3,659.180		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			7.63391	96.80118	7.72300	95.96974		14.60	15,488,188.80	160	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			8,773.41000	8.77341	9,604.800	15.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.15000	0.00015	0.100	15.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.69611	94.50373	7.77497	93.77789		14.95	0.00	0	0.00
R213	On	01/11/2012	Bond Future	7.75	Call			3,068.21000	3.06821	3,224.910	14.80	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,297.15000	3.29715	2,728.010	14.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			9,355.71000	9.35571	9,904.590	15.76	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			546.90000	0.54690	369.940	15.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.76115	95.86028	7.83098	95.22716		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			10,317.92000	10.31792	10,747.840	16.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,362.84000	1.36284	1,159.640	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.81564	93.50475	7.85000	7.85000		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			0.00000	0.00000	5,701.110	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			0.00000	0.00000	5,303.370	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			0.00000	0.00000	5,612.000	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			0.00000	0.00000	5,393.280	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			0.00000	0.00000	5,656.470	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			0.00000	0.00000	5,348.180	16.70	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			7.85330	87.49773	7.91750	86.86619			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			9,175.43000	9.17543	9,806.970		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	01/11/2012	Bond Future			7.91111	85.33393	8.00000	8.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	765.280		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	861.470		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	957.480		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future	8.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future			1.30250	1.30250	1.29060	1.29060		14.20	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Call			168.04350	0.01680	196.052	14.91	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Put			562.04350	0.05620	471.052	14.91	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future			1.31320	1.31320	1.30150	1.30150		15.16	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Call			376.16570	0.03762	411.330	15.93	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Put			761.16570	0.07612	679.330	15.93	0.00	0	0.00

**Total for Derivatives :** **330,171,320.15**    **45,704**    **1,421,826.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	10.04541	100.00000	10.02108			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.87080	100.00000	20.82487			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.01926	100.00000	8.99741			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.07397	5.00000	127.05692			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	94.53319	100.00000	94.29920		3,510,000,000,000.00	35,100,000	35,100,000	18,450,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.06199	100.00000	21.01563		700,000,000.00	7,000	7,000	14,810,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.50541	100.00000	36.42506			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	11.01386	100.00000	10.98718			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.21127	100.00000	14.18000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	40.41857	100.00000	40.32065			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.13173	100.00000	29.06379			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.72318	100.00000	17.68024			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	28.74177	100.00000	28.67213			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.10522	100.00000	11.07831			0.00	0	3,800,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.33232	100.00000	8.31214			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.16025	100.00000	8.14048			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.27942	100.00000	8.25936			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	25.77495	100.00000	25.71822			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.27332	100.00000	18.22905			0.00	0	1,000,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	27.77799	100.00000	27.71685		1,300,000,000.00	0.00	13,000	5,013,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	21.76937	100.00000	21.71664			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	17.79737	100.00000	17.75426			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.50548	100.00000	10.48004			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	72.55663	100.00000	72.39516			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	51.41397	100.00000	51.30081		500,000,000.00	0.00	5,000	600,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	42.06735	100.00000	41.96544			0.00	0	47,650,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	65.32979	100.00000	65.17152			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	82.90469	100.00000	82.77946			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	96.44447	100.00000	96.19526			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	36.97934	100.00000	36.89311			0.00	0	69,150,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.26468	100.00000	20.21742			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.19276	8.00000	91.16127			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.61741	100.00000	98.35789			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.30075	100.00000	19.25826			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.41790	100.00000	15.38056			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.75547	9.58000	100.72955			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.99427	100.00000	10.96763			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.53658	100.00000	13.49432			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.70456	4.50000	100.67911			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.39089	100.00000	5.37827			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.32962	100.00000	18.28666			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.74788	100.00000	4.73675			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	88.77955	100.00000	88.57252			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	5.11955	100.00000	5.10754			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.18888	100.00000	2.18474			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.18888	100.00000	2.18474			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.97942	6.82500	100.96086			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.95999	100.00000	11.93705			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.30053	100.00000	10.27557			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.00443	100.00000	10.98320			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.63458	100.00000	21.58863			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.04264	100.00000	10.02338			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.50978	100.00000	9.49149			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.40815	100.00000	19.37071			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.57454	100.00000	18.53861			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.88360	100.00000	9.85274			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.67490	100.00000	9.64470			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	17.86902	100.00000	17.83446			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.07955	100.00000	22.04488			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.95252	100.00000	15.89686			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.23337	100.00000	16.20196			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.57335	100.00000	15.54323			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.27548	100.00000	15.24593			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.00571	100.00000	1.65538			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.02040	100.00000	20.90707			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.76605	100.00000	54.66215			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.35489	100.00000	9.31374			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.08236	100.00000	14.05137			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.71865	100.00000	19.67524			1,400,000,000.00	14,000	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.39972	100.00000	9.37891			0.00	0	4,700,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.87605	100.00000	11.84991			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.18748	100.00000	17.14964			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.71688	100.00000	29.64722			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.95170	4.00000	117.92347			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.41315	100.00000	5.40040			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.00299	100.00000	2.99592			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	45.97968	100.00000	45.86830			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	59.40180	100.00000	59.25790			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	59.72054	100.00000	59.57587			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.42210	100.00000	19.37505			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.07055	100.00000	43.96379			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	55.30954	100.00000	55.42440			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	44.07055	100.00000	43.96379			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	66.31794	100.00000	66.15728			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	59.72278	100.00000	59.59132			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.79749	13.50000	104.76030			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.07147	100.00000	17.03012			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.34875	100.00000	17.30672			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.28600	100.00000	21.23444			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	82.85419	100.00000	82.66965			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	40.83834	100.00000	40.73940			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	40.79442	100.00000	40.69559			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	16.79420	100.00000	16.75352			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On	22/10/2018	Spot Bond			100.00000	1.32014	100.00000	1.31764			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	67.46773	100.00000	67.30250			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	67.46773	100.00000	67.30250			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	31.43874	100.00000	31.36258			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	40.24905	100.00000	40.15154			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	100.38208	100.00000	100.11440			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	41.37994	100.00000	41.27969			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.38954	100.00000	14.35469			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.24341	100.00000	15.20649			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.00891	100.00000	13.97497			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.26610	100.00000	14.23153			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.37926	100.00000	14.34442			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.77472	100.00000	13.74407			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.77472	100.00000	13.74407			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.84804	100.00000	13.81722			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On	20/12/2015	Spot Bond			100.00000	13.80316	100.00000	13.76972			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.84804	100.00000	13.81722			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.70142	100.00000	13.67092			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.58556	100.00000	21.54472			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.64190	100.00000	21.58947			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	88.10353	100.00000	87.89671			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.05058	100.00000	40.95114			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.50742	100.00000	13.47470			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.05058	100.00000	40.95114			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	88.10353	100.00000	87.89671			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.97870	100.00000	8.95695			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.97111	100.00000	8.94937			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.98168	100.00000	8.95991			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.76396	100.00000	8.74272			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.68464	100.00000	40.58608			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.20110	100.00000	9.17881			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	82.65276	100.00000	82.47071			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	56.40332	100.00000	56.26667			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On	18/01/2013	Spot Bond			100.00000	82.65276	100.00000	82.47071			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.03759	100.00000	11.01086			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.85170	100.00000	28.78180			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.97320	100.00000	39.88425			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.08966	100.00000	31.01434			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	96.50593	100.00000	96.25657			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.83252	100.00000	7.81333			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.84249	100.00000	7.82328			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.67953	100.00000	6.66686			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	31.48287	100.00000	31.40576			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.65527	100.00000	3.64718			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.47167	100.00000	4.46182			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.61046	100.00000	5.59984			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.80191	100.00000	3.79355			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.94738	100.00000	3.93868			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.51713	100.00000	8.49650			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.02672	100.00000	22.97094			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.02672	100.00000	22.97094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On	27/01/2014	Spot Bond			100.00000	31.48287	100.00000	31.40576			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.71440	100.00000	22.65938			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.72672	100.00000	21.67409			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.67018	100.00000	21.61768			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.37565	100.00000	8.35536			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.98085	100.00000	10.95425			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.36476	100.00000	8.34450			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.58242	100.00000	9.56110			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	88.27671	100.00000	88.06949			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.63101	100.00000	9.60957			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.72672	100.00000	21.67409			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.12361	100.00000	11.09666			0.00	0	320,340.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.43195	100.00000	10.40668			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.54978	100.00000	8.52907			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.04507	100.00000	48.92626			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	76.50003	100.00000	76.50003			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	76.50003	100.00000	76.50003			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.19198	100.00000	29.13419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On	20/03/2014	Spot Bond			100.00000	28.91749	100.00000	28.86023			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.36919	100.00000	10.34867			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.64136	100.00000	31.56471			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.58283	100.00000	16.55000			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.39878	100.00000	16.36631			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.75606	100.00000	16.72288			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.34600	100.00000	10.32552			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.94023	100.00000	9.92055			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.61530	100.00000	16.58241			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.73440	100.00000	16.70128			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	76.50003	100.00000	76.50003			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.82799	100.00000	10.81107			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.01589	100.00000	12.99011			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.66944	100.00000	16.63644			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.08849	100.00000	31.01318			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.72029	100.00000	20.67010			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.56780	100.00000	28.49860			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.21787	100.00000	12.19868			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.00000	9.74441	100.00000	9.72081			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.25617	1.75000	102.23951			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.31662	100.00000	16.27709			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	77.73648	100.00000	77.57913			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.33652	100.00000	16.29695			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.66931	100.00000	9.64589			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.73375	100.00000	8.71260			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.18534	100.00000	8.16550			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	40.26831	100.00000	40.13383			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.11258	100.00000	22.03873			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	77.46070	100.00000	77.30389			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	8.98251	100.00000	8.94284			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.59869	100.00000	1.59163			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.59869	100.00000	1.59163			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.28453	100.00000	0.28328			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	75.24615	100.00000	75.09803			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	75.22455	100.00000	75.07648			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S On	09/04/2013	Spot Bond			100.00000	63.04586	100.00000	62.90633			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.65558	100.00000	2.64914			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	22.75842	100.00000	22.70328			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	23.51863	100.00000	23.46166			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	24.02545	100.00000	23.96725			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond			100.00000	11.89549	100.00000	11.86931			0.00	0	7,400,000.00
AIR02 On	30/04/2023	Spot Bond			100.00000	14.14604	100.00000	14.11473			0.00	0	0.00
AIR02U On	05/10/2014	Spot Bond			100.00000	22.74538	100.00000	22.69028			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond			100.00000	19.43391	100.00000	19.39113		200,000,000.00	2,000	19,100,000.00	
AIR03U On	26/10/2014	Spot Bond			100.00000	24.85455	100.00000	24.79368			0.00	0	0.00
AIR04U On	26/10/2029	Spot Bond			100.00000	14.14777	100.00000	14.11645			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond			100.00000	5.74178	100.00000	5.72833			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond			100.00000	34.36269	100.00000	34.28622			0.00	0	0.00
BAW10 On	01/10/2016	Spot Bond			100.00000	9.79986	100.00000	9.77612			0.00	0	0.00
BAW11 On	01/10/2018	Spot Bond			100.00000	13.24197	100.00000	13.21266			0.00	0	0.00
BAW12 On	17/04/2015	Spot Bond			100.00000	16.38530	100.00000	16.33414			0.00	0	0.00
BAW13 On	17/04/2017	Spot Bond			100.00000	9.90508	100.00000	9.87416			0.00	0	1,800,000.00
BAW14U On	01/01/2014	Spot Bond			100.00000	34.10655	100.00000	34.00006			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	21.67863	100.00000	21.63064			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.57097	100.00000	9.54778			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	41.51070	100.00000	41.41015			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	47.45459	100.00000	47.35013			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.01650	100.00000	20.96559			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.71132	100.00000	26.65220			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.13662	100.00000	14.10533			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.53486	100.00000	32.45603			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.60376	100.00000	16.56354			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	59.76980	100.00000	59.62501			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.36830	100.00000	17.32623			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.33818	100.00000	17.29618			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.14714	100.00000	13.11529			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.24781	100.00000	17.20603			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.38096	100.00000	13.34854			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.48972	100.00000	16.44977			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.48972	100.00000	16.44977			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.60988	100.00000	14.57449			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.01993	100.00000	14.98355			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.11169	100.00000	16.07266			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.36830	100.00000	17.32623			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.55813	100.00000	15.52044			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.53957	8.00000	100.51793			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.83556	100.00000	12.80447			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.83556	100.00000	12.80447			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.83556	100.00000	12.80447			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.00451	100.00000	22.94878			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	58.21428	100.00000	58.07326			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.27978	100.00000	15.24276			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.54798	100.00000	14.50156			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.25917	100.00000	15.21047			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.67914	100.00000	19.63147			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	18.34526	100.00000	2.38677			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.43291	100.00000	1.52753			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.62492	100.00000	4.61617			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.85837	100.00000	19.81026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2UOn	30/06/2035	Spot Bond				100.00000	18.07335	100.00000	18.02957			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.15639	100.00000	11.12936			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.15639	100.00000	11.12936			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.48860	100.00000	13.45593			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.68764	100.00000	11.65933			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	24.01640	100.00000	23.95822			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	16.74074	100.00000	16.70018			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.61245	100.00000	3.60450			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.61765	100.00000	8.60130			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.62258	100.00000	9.60432			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.08945	100.00000	10.06713			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	33.59408	100.00000	33.51270			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	58.13711	100.00000	57.99626			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	31.70796	100.00000	31.63115			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	30.66739	100.00000	30.59310			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	58.75111	100.00000	58.60878			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	45.83888	100.00000	45.72783			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	58.33353	100.00000	58.19222			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.51481	100.00000	8.49418			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	21.39214	100.00000	21.34032			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	22.16744	100.00000	100.00000			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	50.62889	100.00000	50.51744			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.37229	100.00000	10.34716			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.42100	100.00000	10.39576			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.56713	100.00000	10.54154			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.05424	100.00000	11.02747			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.54135	100.00000	11.51340			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.90527	100.00000	12.87400			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	10.92745	100.00000	10.90069			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	11.34989	100.00000	11.32209			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	11.53093	100.00000	11.50270			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	11.59128	100.00000	11.56289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	12.31546	100.00000	12.28530			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	13.28103	100.00000	13.24851			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.78045	100.00000	2.77364			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.91306	100.00000	8.89147			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.51036	100.00000	9.48732			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.67326	100.00000	9.64982			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.14402	8.00000	106.12050			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.16196	100.00000	10.13735			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.03076	100.00000	11.00403			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.58798	100.00000	1.58413			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	32.15405	100.00000	32.08249		4,051,300,000,000.00		40,513,000	23,849,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	30.29046	1,000.00000	30.04115			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.21303	100.00000	13.18102			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On	21/11/2032			100.00000	7.40508	100.00000	7.38714			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	8.40023	100.00000	8.37987			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	13.23517	100.00000	13.20310			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	13.60027	100.00000	13.56733			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	14.26411	100.00000	14.22956			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	17.03012	100.00000	16.98886			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	15.89311	100.00000	15.85461			0.00	0	0.00
BMWFO3	On	15/06/2013			100.00000	60.20454	100.00000	60.05869			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	58.18705	100.00000	58.04609			0.00	0	0.00
BSR08	On	07/12/2012			100.00000	75.28672	100.00000	75.13646			0.00	0	0.00
BSR09	On	20/12/2013			100.00000	41.09631	100.00000	40.96800			0.00	0	0.00
BUS01U	On	30/09/2016			100.00000	7.32585	100.00000	7.30811			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.14175	100.00000	99.87613			0.00	0	800,000.00
CBL06	On	02/11/2014			100.00000	29.42991	100.00000	29.36513			0.00	0	4,200,000.00
CBL08	On	02/11/2016			100.00000	19.65595	100.00000	19.61269		500,000,000.00		5,000	5,000.00
CBL09	On	29/01/2017			100.00000	14.80694	100.00000	14.77068			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	32.92266	100.00000	32.84291			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	16.71252	100.00000	16.67573		1,200,000,000.00		12,000	11,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	120.13305	8.00000	61.87664			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	14.17529	100.00000	14.14095			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	123.31337	8.00000	59.95396			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.90585	100.00000	17.84993			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.79034	100.00000	12.76219			1,300,000,000.00	13,000	4,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.50613	100.00000	13.47623			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.78180	100.00000	12.75351			0.00	0	51,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.93076	100.00000	14.89789			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.43739	100.00000	14.40242			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.57955	12.05000	100.55802			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	67.33005	100.00000	67.16695			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	31.95104	100.00000	31.87364			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.01678	100.00000	22.96102			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	96.62365	100.00000	94.35897			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.14471	100.00000	18.08807			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	87.93685	100.00000	87.73042			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	61.71268	100.00000	61.56318			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.46629	100.00000	33.38521			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108 On	20/06/2013	Spot Bond			100.00000	59.74710	100.00000	59.60237			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	59.74710	100.00000	59.60237			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	59.74710	100.00000	59.60237			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	44.03214	100.00000	43.92547			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	59.77367	100.00000	59.62887			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	59.50805	100.00000	59.36389			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	59.29556	100.00000	59.15191			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	63.97411	100.00000	63.81913			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.88673	100.00000	20.83613			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	58.20256	100.00000	58.06157			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.73146	100.00000	20.68124			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	40.86761	100.00000	40.76861			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.61145	100.00000	40.51307			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.55218	100.00000	21.49997			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135 On	22/08/2013	Spot Bond			100.00000	44.17941	100.00000	44.07239			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	43.92029	100.00000	43.81390			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	44.72358	100.00000	44.61523			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	59.82679	100.00000	59.68186			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	59.64085	100.00000	59.49638			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.12377	100.00000	41.02414			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.39002	100.00000	52.27470			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.55890	13.64000	103.52158			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	48.63825	100.00000	48.53119			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	46.16958	100.00000	46.05773			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	93.95414	100.00000	93.71925			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.08849	100.00000	31.01318			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.33138	100.00000	42.22883			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.33138	100.00000	42.22883			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	55.70134	100.00000	55.56641			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.10587	100.00000	19.05959			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	96.29338	100.00000	96.04648			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.11692	100.00000	14.08273			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163 On	20/09/2015	Spot Bond			100.00000	13.92146	100.00000	13.88774			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.16560	100.00000	35.08041			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.16560	100.00000	35.08041			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.16560	100.00000	35.08041			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.16196	100.00000	35.07677			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.16560	100.00000	35.08041			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.16560	100.00000	35.08041			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.00891	100.00000	13.97497			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.16560	100.00000	35.08041			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	93.67744	100.00000	93.44325			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	57.97059	100.00000	57.83014			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	58.32316	100.00000	58.18187			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	58.09502	100.00000	57.95428			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	58.09502	100.00000	57.95428			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.51043	100.00000	28.44136			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.44483	100.00000	11.41710			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66712	100.00000	66.66712			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66712	100.00000	66.66712			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183 On	15/06/2016	Spot Bond			100.00000	14.07747	100.00000	14.04336			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.72321	100.00000	10.69960			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.07747	100.00000	14.04336			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.95361	100.00000	10.92708			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.55621	100.00000	35.47007			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.11061	100.00000	37.02071			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	98.30135	100.00000	98.04929			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	96.30120	100.00000	96.05428			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.15884	2.76000	101.15122			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.66581	100.00000	13.63270			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.75977	2.76000	106.73778			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.28661	8.25000	103.26404			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.12365	100.00000	37.03372			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.07747	100.00000	14.04336			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.07747	100.00000	14.04336			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.65873	100.00000	4.64787			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.26472	2.40000	111.24291			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.30523	100.00000	14.27057			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205 On	24/03/2013	Spot Bond			100.00000	59.29388	100.00000	59.15024			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	59.61430	100.00000	59.46988			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	60.37396	100.00000	60.22771			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.36335	100.00000	43.25829			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	19.90529	100.00000	19.85707			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	19.98571	100.00000	19.93729			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.28251	8.52000	102.25920			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.18651	100.00000	20.13761			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.09694	100.00000	20.04826			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.13093	100.00000	9.62699			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.13093	100.00000	9.62699			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.24472	8.64500	102.22109			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.24472	8.64500	102.22109			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.68825	100.00000	36.59938			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.42985	100.00000	38.33675			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.24164	100.00000	12.21455			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.96399	100.00000	10.93744			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.87911	100.00000	11.85034			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228 On	14/06/2013	Spot Bond			100.00000	59.98960	100.00000	59.84427			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	60.01116	100.00000	59.86578			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	19.73156	100.00000	19.68376			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.73156	100.00000	19.68376			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.94167	100.00000	38.86458			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	65.06516	100.00000	64.90754			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	56.04795	100.00000	55.91218			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	56.04795	100.00000	55.91218			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.59500	100.00000	15.56412			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.04905	100.00000	10.02471			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	64.56091	100.00000	64.40451			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.88510	100.00000	10.86356			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.50592	100.00000	17.46350			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.32373	100.00000	10.29872			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.88962	9.35000	103.86354			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.88962	9.35000	103.86354			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.46350	100.00000	17.42121			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.48471	100.00000	17.44234			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On	24/02/2017	Spot Bond			100.00000	15.19221	100.00000	15.15540			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	15.13493	100.00000	15.09827			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	16.40940	100.00000	16.36965			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.87146	100.00000	14.83544			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	16.00734	100.00000	15.96855			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	16.00734	100.00000	15.96855			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	16.00734	100.00000	15.96855			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	16.00734	100.00000	15.96855			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	16.00734	100.00000	15.96855			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.18386	100.00000	16.14465			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.37629	100.00000	9.35357			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.37629	100.00000	9.35357			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	9.37629	100.00000	9.35357			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	9.37629	100.00000	9.35357			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	9.37629	100.00000	9.35357			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.42917	100.00000	9.40632			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.14730	9.65000	103.12089			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	30.88201	100.00000	30.80720			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On	18/08/2014			100.00000	22.82251	100.00000	22.76723			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	57.19217	100.00000	57.01360			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	28.78551	100.00000	28.71576			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	28.78551	100.00000	28.71576			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	8.24222	100.00000	8.21649			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.38597	100.00000	11.35839			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	14.27579	100.00000	14.24121			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.99533	100.00000	12.96385			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.56202	100.00000	9.53885			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.50838	100.00000	9.48535			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.56202	100.00000	9.53885			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.31417	100.00000	9.28509			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.73267	100.00000	10.69917			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.69917	100.00000	10.66577			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.54057	100.00000	9.51745			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.45115	100.00000	19.40403			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.15614	100.00000	9.12755			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.95721	100.00000	17.90115			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On	27/06/2015	Spot Bond			100.00000	9.46336	100.00000	9.43382			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	13.60285	100.00000	6.14108			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.59240	100.00000	1.58526			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.57930	100.00000	1.57199			0.00	0	25,000,000.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.57930	100.00000	1.57199			0.00	0	35,000,000.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.55820	100.00000	1.55062		4,000,000,000,000.00	40,000,000	20,000,000.00	
CLN39	On	07/02/2016	Spot Bond			100.00000	22.04047	100.00000	21.99142			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	22.04047	100.00000	21.99142			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	59.57443	100.00000	59.44257			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	60.90716	100.00000	60.75962			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	60.87975	100.00000	60.73227			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	95.02113	100.00000	94.79954			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	90.19776	100.00000	89.98632			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	60.86604	100.00000	60.71860			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	62.58611	100.00000	62.44835			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	67.12775	100.00000	66.96336			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	67.12775	100.00000	66.96336			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	7.35153	100.00000	7.33373			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	59.44694	100.00000	59.31537			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	59.46039	100.00000	59.32879			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	60.87975	100.00000	60.73227			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	60.87975	100.00000	60.73227			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.62988	100.00000	14.59443			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	61.68500	100.00000	61.54848			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.08945	100.00000	10.06713			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	0.00201			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	88.25735	100.00000	88.04870			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	88.29771	100.00000	88.08896			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	88.28041	100.00000	88.07171			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	122.56377	100.00000	122.25799			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	88.31789	100.00000	88.10910			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	10.33839	100.00000	10.31335			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.33839	100.00000	10.31335			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.07040	100.00000	11.04358			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	10.48515	100.00000	10.45976			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	9.77660	100.00000	9.75292			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	56.61175	100.00000	56.43500			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	9.88389	100.00000	9.85995			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	18.98280	100.00000	18.94102			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	60.83061	100.00000	60.69599			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	10.83791	100.00000	10.81392			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	13.64795	100.00000	13.61775			0.00	0	313,000,000.00
COJ06	On	09/12/2015			100.00000	17.75525	100.00000	17.71595			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	14.24670	100.00000	14.21534			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	71.29117	100.00000	71.15988			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.49871	5.86800	102.48271			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	101.10758	7.17500	101.08805			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	9.99716	100.00000	9.97294			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.00000	17.29456	100.00000	17.25266			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	91.18799	100.00000	90.96720			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	87.34747	100.00000	87.14481			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	87.50769	100.00000	87.30465			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	63.84009	100.00000	63.69842			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	61.25223	100.00000	61.11629			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	86.63957	100.00000	86.44039			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	87.30503	100.00000	87.10246			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	87.30503	100.00000	87.10246			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	87.30079	100.00000	87.09823			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	86.53050	100.00000	86.33112			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.04469	100,000.00000	0.04176			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	20.33193	100.00000	9.63046			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	51.38886	100.00000	51.27450			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	20.01401	100.00000	19.96971			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	13.97124	100.00000	13.94015			61,200,000,000.00	612,000	77,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	13.95355	100.00000	13.92249			16,060,200,000,000.00	160,602,000	195,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	83.39122	100.00000	83.20424			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	20.06631	100.00000	20.02166			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.72771	100.00000	15.68961			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	101.64778	100.00000	101.37453			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.20627	100.00000	14.17296			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.55169	2.55000	102.53118			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.86975	100.00000	15.83443			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.54754	100.00000	14.51552			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.66695	8.00000	117.64186			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.25566	100.00000	14.22112			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	90.59036	100.00000	90.37259			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	90.57936	100.00000	90.36162			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.37400	100.00000	25.31482			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.68176	100.00000	21.63404			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.81280	100.00000	16.77207			0.00	0	8,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	8.60301	100.00000	9.04604			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7 On	17/11/2012	Spot Bond				100.00000	95.92942	100.00000	95.68469			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond				100.00000	24.15732	100.00000	24.09880			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	96.21177	100.00000	95.96632			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	23.49205	100.00000	23.43514			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	96.32942	100.00000	96.08367			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	24.31085	100.00000	24.25196			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	44.02300	100.00000	43.91635			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	22.92911	100.00000	22.87357			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	14.43111	100.00000	14.39615			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	44.04684	100.00000	43.94014			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.21954	100.00000	18.17942		11,601,300,000,000.00	116,013,000	122,763,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	102.40015	9.25000	102.37485		140,368,750,000.00	15,175,000	696,526,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	100.00000	10.00000	99.97319		7,620,000,000.00	762,000	274,060,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.42731	7.85000	102.40576		8,423,050,000.00	1,073,000	51,024,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	102.67619	7.50000	102.65564		727,245,000,000.00	96,966,000	671,531,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	89.69722	100.00000	89.48366			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.54043	100.00000	12.51005			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.20330	100.00000	12.17373			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	44.77617	100.00000	44.66770			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	44.97584	100.00000	44.86689			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	101.61200	8.37500	101.58911			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	45.97417	100.00000	45.86281			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	28.06758	100.00000	28.00581		1,099,200,000,000.00	10,992,000	16,085,000.00	
FRB05	On	21/12/2018			100.00000	9.67199	100.00000	9.65058			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	98.60871	100.00000	98.34921			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	90.93114	100.00000	90.71044			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.70353	100.00000	10.67760			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.53264	100.00000	8.51197			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	9.68066	100.00000	9.24184			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	13.42645	100.00000	13.39673			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.71426	100.00000	9.69072			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	36.99937	100.00000	36.91309			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	50.82369	100.00000	50.71182			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.04289	100.00000	3.03573			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.12654	100.00000	6.11298			0.00	0	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.36226	100.00000	3.35482			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.83714	100.00000	3.82865			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.30654	100.00000	0.30596			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02039	100.00000	0.02036			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01880	100.00000	0.01876			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	31.50750	100.00000	31.43777			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	67.98118	100.00000	67.81469			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.64236	100.00000	14.60689			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.82408	100.00000	34.75514			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.37520	100.00000	30.31506			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.27579	100.00000	14.24121			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.27579	100.00000	14.24121			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.20421	100.00000	11.17707			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.05814	100.00000	14.02408			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.33232	100.00000	11.30487			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	63.18009	100.00000	63.02704			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	14.53460	100.00000	14.49939			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	95.73081	100.00000	95.48660			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	9.93754	100.00000	9.91347			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	10.81733	100.00000	10.79112			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	31.43260	100.00000	31.35647			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.17559	100.00000	9.14446			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	8.82077	100.00000	1.30004			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	14.37513	100.00000	14.34031			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	10.79051	100.00000	10.76436			0.00	0	0.00
FRC119	On	20/06/2017	Spot Bond			100.00000	12.82903	100.00000	12.79796			0.00	0	0.00
FRC120	On	20/06/2017	Spot Bond			100.00000	13.74101	100.00000	13.70772			0.00	0	0.00
FRC121	On	20/06/2017	Spot Bond			100.00000	10.32916	100.00000	10.30413			0.00	0	0.00
FRC122	On	20/06/2017	Spot Bond			100.00000	11.59519	100.00000	11.56709			0.00	0	0.00
FRC123	On	20/06/2017	Spot Bond			100.00000	15.01778	100.00000	14.98139			0.00	0	0.00
FRC124	On	20/06/2017	Spot Bond			100.00000	12.34108	100.00000	1.69838			0.00	0	0.00
FRC125	On	20/09/2017	Spot Bond			100.00000	6.91545	100.00000	0.83133			0.00	0	0.00
FRC126	On	20/09/2017	Spot Bond			100.00000	11.69987	100.00000	1.07599			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On	20/09/2017			100.00000	13.73743	100.00000	1.07599			0.00	0	0.00
FRC128	On	20/09/2017			100.00000	10.69708	100.00000	1.07599			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	11.33716	100.00000	1.07599			0.00	0	0.00
FRC130	On	20/09/2017			100.00000	13.10802	100.00000	1.07599			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	12.24392	100.00000	1.07599			0.00	0	0.00
FRC132	On	20/09/2017			100.00000	13.63075	100.00000	1.07599			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	14.39883	100.00000	1.07599			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	12.88406	100.00000	1.05992			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	12.37202	100.00000	1.04930			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	11.19596	100.00000	1.04930			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	11.00863	100.00000	1.04930			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	13.54809	100.00000	1.04930			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	13.39198	100.00000	1.04930			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	12.96526	100.00000	12.91132			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.42313	100.00000	13.36474			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.01208	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.02526	100.00000	31.95438			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.69214	100.00000	27.62506			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	17.75949	100.00000	17.71647			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	14.62616	100.00000	14.59073			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	38.36843	100.00000	45.76567			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.64977	6.90500	100.63110			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.81376	100.00000	9.78999			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	56.44436	100.00000	56.30763			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.98075	100.00000	28.91054			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.79803	100.00000	8.77649			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.83930	5.87500	102.82294			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.55988	100.00000	11.53188			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.65565	100.00000	11.62741			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.70288	100.00000	6.68796			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.44183	100.00000	22.39937			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	6.14062	100.00000	6.12695			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.38080	100.00000	7.36439			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	88.28329	100.00000	88.07459			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.40214	100.00000	11.38056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	88.40009	100.00000	88.19258			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.79889	100.00000	9.77488			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.12860	100.00000	17.08710			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.33059	100.00000	17.28860			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.61897	100.00000	15.58114			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.18869	4.73000	105.16146			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	88.81788	100.00000	88.60939			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.83160	100.00000	15.79324			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.32554	100.00000	10.30053			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.49604	100.00000	11.46819			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.21394	100.00000	25.15286			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.07089	100.00000	13.03922			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.66653	100.00000	12.63585			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	87.98447	100.00000	87.77793			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	87.97365	100.00000	87.76713			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.45225	100.00000	60.33257			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.45833	100.00000	60.33863			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.48264	100.00000	60.36291			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	59.16274	100.00000	59.01942			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.01843	100.00000	10.99662			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.48013	100.00000	15.44948			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.00684	100.00000	10.98505			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.53853	100.00000	19.49985			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	16.06596	100.00000	16.03415			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.73400	100.00000	14.69831			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.22142	100.00000	45.11187			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	48.48132	100.00000	48.36387			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	45.32857	100.00000	45.21876			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	48.59672	100.00000	48.47899			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	45.59233	100.00000	45.48188			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	45.67475	100.00000	45.56411			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	46.54022	100.00000	46.42747			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	47.60349	100.00000	47.48818			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	48.27114	100.00000	48.15420			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.45019	100.00000	20.40250			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	42.58427	100.00000	42.48110			90,000,000,000.00	900,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.04687	100.00000	27.38433			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.77998	100.00000	16.72759			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.56480	100.00000	12.53436			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.13354	100.00000	10.10190			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.91371	100.00000	8.89211			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.29327	100.00000	0.29236			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.75677	100.00000	2.75064			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	9.12236	100.00000	9.10002			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.43116	100.00000	4.42071			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.06395	100.00000	11.03714			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	76.47377	100.00000	76.47375			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.90334	100.00000	9.87935			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	81.22851	100.00000	99.72603			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	47.01416	100.00000	46.90027			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	9.02869	100.00000	9.00681			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	40.74632	100.00000	40.64761			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.09891	2.00000	103.07976			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	57.30430	100.00000	57.16548			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	58.65969	100.00000	58.51758			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	61.70230	100.00000	61.50966			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.95060	100.00000	0.94686			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.38941	100.00000	12.35073			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	59.62498	100.00000	59.43882			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	58.88385	100.00000	60.56666			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.94488	100.00000	8.90347			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.27527	100.00000	10.24319			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.52368	100.00000	19.46272			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.16589	100.00000	30.06962			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.04049	100.00000	17.98416			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.19809	100.00000	20.10829		9,000,000,000,000.00	90,000,000	90,000,000	90,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.34806	100.00000	28.28566		300,000,000,000.00	3,000	1,600,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.46894	100.00000	22.41948		60,500,000,000,000.00	605,000	605,000	605,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.30636	9.00000	99.27972			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	104.96426	8.00000	104.93915			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.02723	100.00000	13.99618			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.14711	9.00000	101.13087			117,000,000.00	13,000	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.88098	100.00000	11.85469			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.41814	100.00000	13.38828			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.02858	100.00000	10.00638			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.58829	100.00000	13.55538			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.30756	100.00000	17.25352			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.69421	9.48500	102.66821			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.06452	100.00000	68.91082			0.00	0	0.00
GOVEX10	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	74.08706	100.00000	69.84321			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	69.98885	100.00000	65.97540			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	94.14530	100.00000	93.90994			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	92.37458	100.00000	92.14593			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	92.38968	100.00000	92.16099			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	92.48629	100.00000	92.25737			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2AOn	18/11/2012	Spot Bond			100.00000	95.32678	100.00000	95.08422			0.00	0	0.00
GRA284On	01/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRA292On	15/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
GRA296On	15/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRA297On	17/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRB88 On	25/10/2012	Spot Bond			100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRD164On	18/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
GRD173On	06/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
GRD174On	02/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRD175On	11/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD176On	17/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.47591	100.00000	7.45781			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	9.32540	100.00000	9.30280			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	95.24465	100.00000	95.00229			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	95.38546	100.00000	95.14274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C	On	18/11/2012	Spot Bond			100.00000	95.44413	100.00000	95.20127			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	95.65535	100.00000	95.41196			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	21.96570	100.00000	21.91250			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	12.16975	100.00000	12.14026			0.00	0	54,800,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	12.43432	100.00000	12.40420			0.00	0	848,540.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.12302	100.00000	10.09850			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	19.43896	100.00000	16.89968			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.46724	100.00000	10.44188			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.05421	100.00000	9.01440			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	83.46536	100.00000	83.28029			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	54.96109	100.00000	54.82795		2,500,000,000,000.00	0.00	25,000,000	25,000,000.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	54.96109	100.00000	54.82795			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	50.47571	100.00000	50.38021			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	55.77693	100.00000	55.67111			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	55.42901	100.00000	55.29473			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.41705	100.00000	15.37970			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.82221	100.00000	16.78146			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	55.07992	100.00000	54.94650		10,300,000,000,000.00	103,000,000	84,000,000.00	
HMS1C3On	19/07/2013	Spot Bond			100.00000	55.55280	100.00000	55.41822			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.74167	100.00000	15.70354			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.14683	100.00000	17.10530			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	55.23343	100.00000	55.09962		7,120,000,000,000.00	71,200,000	71,200,000.00	
HMS1D3On	19/07/2013	Spot Bond			100.00000	55.77562	100.00000	55.64050			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.15905	100.00000	16.11990			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.56421	100.00000	17.52166			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	55.77809	100.00000	55.64297		800,000,000,000.00	8,000,000	8,000,000.00	
HMS1E3On	19/07/2013	Spot Bond			100.00000	56.07271	100.00000	55.93687			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.66918	100.00000	16.62880			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	56.44655	100.00000	56.30980			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	57.43686	100.00000	57.29771			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	14.56638	100.00000	14.53397		8,400,000,000,000.00	84,000	30,000,000.00	
HWAY23On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.12133	100.00000	6.10779			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	13.69076	100.00000	13.66030		500,000,000,000.00	5,000	29,700,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35On	31/07/2035	Spot Bond				100.00000	13.69076	100.00000	13.66030			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.05467	2.00000	100.00469			800,000,000,000.00	400,000,000	450,000,000.00	
I2038	On 31/01/2038	Spot Bond			2.25000	100.02718	2.25000	99.97263			1,134,000,000,000.00	504,000,000	650,000,000.00	
I2050	On 31/12/2050	Spot Bond			2.50000	100.28470	2.50000	100.26435			750,000,000,000.00	300,000,000	150,000,000.00	
IBC01	On 16/03/2015	Spot Bond			100.00000	16.03064	100.00000	16.00023			0.00	0	0.00	
IBL05	On 12/08/2012	Spot Bond			100.00000	97.75424	100.00000	97.49967			0.00	0	0.00	
IBL06	On 14/12/2012	Spot Bond			100.00000	89.42993	100.00000	89.21700			0.00	0	0.00	
IBL09	On 08/12/2012	Spot Bond			100.00000	90.68015	100.00000	90.46111			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond			100.00000	24.53340	100.00000	24.47941			0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond			100.00000	60.69838	100.00000	60.55133			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond			100.00000	17.23999	100.00000	17.19823			0.00	0	2,600,000.00	
IBL14	On 28/06/2015	Spot Bond			100.00000	16.34954	100.00000	16.30993			0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond			100.00000	58.34626	100.00000	58.20491			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond			100.00000	41.53352	100.00000	41.43291			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond			100.00000	29.06875	100.00000	28.99833			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond			100.00000	35.81383	100.00000	35.73500			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond			100.00000	17.44335	100.00000	17.40495			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond			100.00000	14.29057	100.00000	14.25911			0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	32.76022	100.00000	32.68771			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.52250	100.00000	26.45825			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.66936	100.00000	22.61444			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.52610	1.75000	106.50704			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.58009	8.27000	103.55703			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.78905	100.00000	21.73627			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.41005	100.00000	9.38725			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.96932	100.00000	4.95826			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.75677	100.00000	2.75064			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.06887	100.00000	17.01558			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.29505	100.00000	10.26291			0.00	0	1,900,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.70797	8.76500	102.68390			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	18.04919	100.00000	17.99284			0.00	0	2,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.90877	100.00000	10.87472			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	58.58789	100.00000	58.45893			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.53865	100.00000	16.50205			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.53865	100.00000	16.50205			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	99.91863	5.00000	99.90507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On	30/06/2016	Spot Bond			100.00000	14.97484	100.00000	3.84181			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.70378	100.00000	3.84181			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.57800	100.00000	20.53246			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.49273	100.00000	21.44067			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.49273	100.00000	21.44067			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.46359	100.00000	10.43092			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.05549	100.00000	8.03597			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.60251	100.00000	22.55276			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	57.69109	100.00000	57.56410			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.08438	100.00000	15.04783			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	86.12033	100.00000	85.92326			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	84.75951	100.00000	84.56861			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	83.44103	100.00000	83.25602			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176		7,300,000,000,000.00	0.00	73,000,000	76,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	64.78439	100.00000	64.62744			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.73254	100.00000	14.69685			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.11169	100.00000	16.07266			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.01993	100.00000	14.98355			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	79.21173	100.00000	79.04975			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	90.66690	100.00000	90.44737			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.26442	100.00000	9.24198			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	69.95118	100.00000	65.97540			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.72250	100.00000	24.66260			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.14036	100.00000	10.11580			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	91.02987	100.00000	90.80785			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING143	On	11/09/2012	Spot Bond			100.00000	90.11582	100.00000	89.89814			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	88.79635	100.00000	88.58492			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	85.25619	100.00000	84.99306			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.25215	6.50000	100.24041			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	56.90634	100.00000	56.72867			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	89.29048	100.00000	89.07888			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	97.06925	100.00000	96.81907			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	54.94477	100.00000	54.77323			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	86.25000	100.00000	85.98131			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	86.59323	100.00000	86.32760			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.35442	100.00000	86.09034			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.13333	100.00000	12.09184			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00080	100.00000	99.73413			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	66.99811	100.00000	66.83580			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.77262	100.00000	45.66173			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.77262	100.00000	45.66173			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.52460	100.00000	38.43127			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.82369	100.00000	34.73932			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	101.38615	100.00000	101.11287			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.98151	100.00000	22.92583			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	24.01125	100.00000	23.95307			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.22659	100.00000	43.12186			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.73569	100.00000	16.68344			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.06878	100.00000	12.03110			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.14804	100.00000	10.11636			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.45318	8.80000	102.42907			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.02765	100.00000	34.95054			1,800,000,000.00	18,000	18,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.52277	100.00000	13.49001			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.06806	100.00000	14.03709			0.00	0	13,700,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.36172	100.00000	24.30271			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.57948	100.00000	17.53689			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.79401	100.00000	19.75021			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.90217	100.00000	9.87817			0.00	0	2,800,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.43056	100.00000	9.40771			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	99.95498	2.75000	99.94749			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	103.39246	2.60000	103.37152			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.07710	100.00000	10.04564		140,000,000,000.00	1,400,000	1,900,000.00	
IV023	On	11/07/2022	Spot Bond			100.00000	8.62897	100.00000	0.03185			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	65.19208	100.00000	65.04780			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	58.03280	100.00000	57.89221		90,000,000,000.00	900,000	300,000.00	
IV08	On	30/04/2018	Spot Bond			100.00000	17.40453	100.00000	17.36621			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	12.14724	100.00000	12.11782			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.07633	2.60000	102.05240			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126		200,000,000,000.00	200,000,000,000.00	2,000,000	2,000,000.00
IVA243	On	25/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	57.55866	100.00000	57.41922			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.17378	100.00000	9.15156			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.18271	100.00000	31.10633			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	71.85790	100.00000	71.57721			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	69.50807	100.00000	69.33968			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.63045	100.00000	66.46904			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	75.48033	100.00000	75.31237			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.12141	100.00000	70.96571			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	72.08536	100.00000	71.92495			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	62.40287	100.00000	62.26476			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	103.13422	100.00000	102.85698			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.31725	100.00000	16.28134			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	37.59526	100.00000	45.08838			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.03675	100.00000	15.99790			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	92.10079	100.00000	91.87885			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ008On	09/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
MAQ014On	02/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	56.06939	100.00000	55.93356			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	27.41735	100.00000	27.35094			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	95.75229	100.00000	95.50678			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	62.83296	100.00000	62.68075		1,500,000,000,000.00	15,000,000	3,000,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	30.27139	100.00000	30.19806			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	84.78628	100.00000	84.59271			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.07580	100.00000	20.02717			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.24988	100.00000	16.19914			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	67.66404	100.00000	67.49833			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	67.89057	100.00000	67.72429			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	33.36851	100.00000	33.28678			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16UOn	13/10/2012	Spot Bond			100.00000	83.49785	100.00000	83.31064			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	94.23720	100.00000	94.00042			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.13109	100.00000	31.05484			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	64.37829	100.00000	64.22233			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.16835	100.00000	31.09285			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.15323	100.00000	27.08744			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.00600	100.00000	14.96965			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.86578	100.00000	17.82251			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.81163	100.00000	3.80240			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.30574	100.00000	9.28320			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.16634	8.00000	102.14444			24,000,000.00	3,000	3,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	89.47880	100.00000	89.26525			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.18983	100.00000	22.13607			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.44678	100.00000	24.39267			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.50230	100.00000	24.44807			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.23222	100.00000	12.20515			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.12150	100.00000	8.10362			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.99060	100.00000	7.97301			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.58358	8.59000	102.56001			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.49734	9.34000	100.47242			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.53225	10.01000	100.50558			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.16533	100.00000	23.11406			0.00	0	89,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.73325	100.00000	12.70241			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.79661	100.00000	7.77773			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.30933	100.00000	11.28192			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	18.53282	100.00000	18.49203		1,296,969,700,000.00	12,969,697	109,764,697.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.00744	100.00000	16.95434			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.30036	8.78500	101.27657			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	62.38227	100.00000	62.23115			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	101.18574	8.00000	101.16405		56,000,000.00	7,000	9,800,000.00	
MTN02 On	13/07/2014	Spot Bond			100.00000	28.67867	100.00000	28.61555		700,000,000.00	7,000	2,900,000.00	
MTN03 On	13/07/2015	Spot Bond			100.00000	17.78146	100.00000	17.74232			0.00	0	19,400,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	12.00169	100.00000	11.97527		600,000,000.00	6,000	3,600,000.00	
MTN05 On	28/10/2013	Spot Bond			100.00000	42.67897	100.00000	42.58452			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On	14/08/2020	Spot Bond			100.00000	6.85285	100.00000	0.07529			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07548	100.00000	0.07529			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.18010	100.00000	7.16272			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.26936	100.00000	7.25176			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.35861	100.00000	7.34079			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.43002	100.00000	7.41202			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.54902	100.00000	7.53074			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.60853	100.00000	7.59010			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.67993	100.00000	7.66133			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.85844	100.00000	7.83940			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.97745	100.00000	7.95812			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.10836	100.00000	8.08871			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.22735	100.00000	8.20743			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.28686	100.00000	8.26678			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.00089	100.00000	8.97908			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.83393	100.00000	9.81011			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07548	100.00000	0.07529			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07548	100.00000	0.07529			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On	21/04/2014			100.00000	26.44270	100.00000	26.37865			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	22.11128	100.00000	22.05713			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	17.16164	100.00000	17.12007			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.64910	100.00000	9.62571			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	90.90957	100.00000	90.68891			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	21.11442	100.00000	21.06795		1,012,400,000,000.00		10,124,000	18,624,000.00
NBK2B	On	15/09/2015			100.00000	14.17463	100.00000	14.14029			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	15.71232	100.00000	15.67773		500,000,000.00		5,000	6,200,000.00
NBK4	On	28/10/2024			100.00000	0.02039	100.00000	0.02036			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	55.44386	100.00000	55.30954			0.00	0	1,771,400.00
NBK6A	On	19/04/2015			100.00000	21.83136	100.00000	21.78304			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	15.50980	100.00000	15.47222			0.00	0	1,200,000.00
NBK7B	On	19/04/2020			100.00000	7.93097	100.00000	7.91175			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	34.73173	100.00000	34.65527			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	28.27920	100.00000	28.21069			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	16.94910	100.00000	16.91178			0.00	0	9,400,000.00
NBK9B	On	23/03/2016			100.00000	10.94999	100.00000	10.92347			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	69.46693	100.00000	69.30410			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			100.00000	81.42701	100.00000	81.25000			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.00000	61.67472	100.00000	61.52531			0.00	0	0.00
NCLN42 On	30/07/2012	Spot Bond			100.00000	101.17241	100.00000	100.89971			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	23.44096	100.00000	23.39661			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	39.00044	100.00000	38.92665			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	22.35699	100.00000	22.31469			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.20234	100.00000	21.16222			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.98814	100.00000	17.94457			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	60.73088	100.00000	60.58376			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	58.85634	100.00000	58.71375			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	58.67710	100.00000	58.53496			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	58.67710	100.00000	58.53496			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	58.67710	100.00000	58.53496			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.80460	100.00000	16.76389			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.25433	100.00000	16.21495			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.92324	100.00000	15.88466			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.52900	100.00000	17.48654			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.80916	100.00000	9.79060			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On	02/12/2015			100.00000	13.80120	100.00000	13.76776			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	9.66166	100.00000	9.64338			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.33008	100.00000	11.28237			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	12.94435	100.00000	11.90226			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.04327	100.00000	13.01133			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	11.44466	100.00000	11.41694			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	87.36139	100.00000	87.22616			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.99101	100.00000	6.97774			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	42.69508	100.00000	42.59164			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.46129	100.00000	29.40295			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.36606	100.00000	29.30793			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	16.41665	100.00000	9.59740			0.00	0	0.00
NED10	On	15/08/2012			100.00000	96.45866	100.00000	96.20941			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.00903	100.00000	20.96279			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	89.21036	100.00000	88.99795			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	75.72850	100.00000	75.57942			0.00	0	0.00
NED6	On	20/09/2013			100.00000	48.35897	100.00000	48.25252			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.10374	100.00000	39.01672			0.00	0	4,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	7.76863	100.00000	7.74982			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	17.91085	100.00000	17.87143			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	12.51509	100.00000	12.48476			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.02053	100.00000	8.99938			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.50894	100.00000	9.48801			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.29091	100.00000	12.26114			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.18389	6.82500	101.16529			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.14237	6.58500	101.12442			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	63.29734	100.00000	63.14400			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.78840	100.00000	16.73598			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.52427	100.00000	12.49393			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.20120	6.92500	101.18232			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	63.50253	100.00000	63.34869			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	16.96927	100.00000	16.91630			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.75763	100.00000	12.72671			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.27039	7.32500	101.25042			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13On	22/05/2013	Spot Bond			100.00000	63.77610	100.00000	63.62160			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.30247	100.00000	17.24846			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	94.49167	100.00000	94.25365			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	63.80174	100.00000	63.64718			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	94.63106	100.00000	94.39270			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	64.02973	100.00000	63.87461			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	94.70076	100.00000	94.46222			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	64.31470	100.00000	64.15890			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	64.68516	100.00000	64.52846			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.41242	100.00000	10.38719			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.42427	8.21500	101.40186			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.01565	100.00000	49.89902			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.78622	100.00000	34.70966		135,762,400,000.00	1,357,624	124,157,624.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	14.34688	100.00000	14.31513			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.82733	100.00000	14.79469			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.97264	100.00000	6.95631			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.83772	100.00000	13.80709			0.00	0	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	55.50902	100.00000	55.37454			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	27.04174	100.00000	26.97623			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	26.89706	100.00000	26.83190			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	11.04300	100.00000	11.01624			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	16.69641	100.00000	16.65596			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	44.44442	100.00000	44.44440			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	8.77914	100.00000	8.77914			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	11.33970	100.00000	11.31224			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	11.38776	100.00000	11.36018			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	11.41661	100.00000	11.38895			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	12.10868	100.00000	12.07934			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	12.87764	100.00000	12.84644			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	17.68367	100.00000	17.64083			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.35706	100.00000	17.31865		1,257,169,100,000.00	12,571,691	101,661,691.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	101.03088	100.00000	100.75930			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	67.80971	100.00000	67.64544			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	33.69736	100.00000	33.61573			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	67.71954	100.00000	67.55548			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA08	On	30/04/2014			100.00000	33.45396	100.00000	33.37292			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	14.02656	100.00000	13.99258			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	98.39573	100.00000	98.13333			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	98.39572	100.00000	98.13333			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.20793	100.00000	17.16624			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.00109	100.00000	3.99140			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	60.69148	100.00000	60.49991			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	95.81716	100.00000	95.57335			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	29.05134	100.00000	28.98096			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	75.45010	100.00000	75.30187			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	88.96509	100.00000	88.75378			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	59.69372	100.00000	59.54910			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	59.85502	100.00000	59.71002			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	41.13288	100.00000	41.03324			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	89.00890	100.00000	88.79748			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014	Spot Bond			100.00000	29.19938	100.00000	29.12863			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	75.61356	100.00000	75.46501			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	60.12389	100.00000	59.97824			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	41.20697	100.00000	41.10715			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	89.08557	100.00000	88.87397			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	29.53028	100.00000	29.45873			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	60.60783	100.00000	60.46101			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	89.28272	100.00000	89.07064			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	29.89601	100.00000	29.82359			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	61.03801	100.00000	60.89014			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	31.41379	100.00000	31.33769			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	85.59271	100.00000	85.39549			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	85.61379	100.00000	85.41652			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	85.69808	100.00000	85.50062			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	17.61449	100.00000	17.57572			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00190	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			5.38000	128.00769	5.45000	127.76110		241,357,694,478,480.00	862,024,996	21,380,474,455.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	7.82866	100.00000	7.81143			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.47941	100.00000	3.47175			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	54.14894	100.00000	54.02844			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.18000	130.46536	7.24000	129.80215		128,729,606,626,960.00	928,914,572	13,774,713,197.00	
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
R189	On	31/03/2013	Spot Bond			218.58224	82.22920	218.55388	81.89455		44,388,806,970,240.00	203,076,000	1,334,510,700.00	
R197	On	07/12/2023	Spot Bond			1.54000	268.23367	1.75000	263.18134		65,533,160,000.00	42,554,000	204,940,000.00	
R201	On	21/12/2014	Spot Bond			4.82000	109.63677	4.65500	110.01527		3,134,579,494,720.00	650,327,696	3,171,335,348.00	
R202	On	07/12/2033	Spot Bond			2.20000	194.78462	2.38000	189.33895		27,754,256,200.00	12,615,571	1,144,097,021.00	
R2023	On	28/02/2023	Spot Bond			8.00000	100.02607	8.00000	99.97005		36,771,200,000,000.00	596,400,000	2,910,700,000.00	
R203	On	15/09/2017	Spot Bond			5.83500	113.54219	5.88000	113.31459		31,948,165,440,000.00	475,264,000	7,155,953,405.00	
R204	On	21/12/2018	Spot Bond			6.12500	110.54838	6.19500	110.14269		10,814,470,850,750.00	765,627,894	4,812,802,716.00	
R2048	On	28/02/2048	Spot Bond			8.75000	101.78288	8.75000	101.71373		6,912,500,000,000.00	790,000,000	1,169,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	26.94278	100.00000	26.87751			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.82000	103.96822	4.68000	104.15727		17,733,517,460,000.00	679,153,000	3,063,934,000.00	
R207	On	15/01/2020	Spot Bond			6.32500	105.63555	6.37500	105.31423		29,985,013,520,000.00	740,713,600	5,269,352,355.00	
R208	On	31/03/2021	Spot Bond			6.48000	103.89853	6.53000	103.54923		28,913,503,093,920.00	461,960,354	9,895,918,649.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			7.78000	85.52730	7.85000	84.85756			44,657,900,200,000.00	740,090,000	10,455,584,000.00
R210	On	31/03/2028	Spot Bond			2.13000	147.48914	2.28000	144.65230			219,798,866,280.00	103,191,956	285,683,956.00
R211	On	31/01/2017	Spot Bond			0.54000	121.04099	0.60000	120.71136			199,908,000,000.00	370,200,000	1,880,150,000.00
R212	On	31/01/2022	Spot Bond			1.45000	123.86690	1.82000	120.04015			491,758,800,000.00	339,144,000	1,156,960,000.00
R213	On	28/02/2031	Spot Bond			7.62500	96.63053	7.71500	95.76926			23,267,008,875,000.00	051,411,000	3,254,631,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.59166	6.50000	102.57393			12,770,043,000,000.00	964,622,000	5,997,769,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	59.44890	100.00000	59.31804			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.63260	100.00000	39.54536			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.42173	100.00000	26.36357			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.61449	100.00000	17.57572			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.74299	100.00000	11.71714			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.82866	100.00000	7.81143			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.21911	100.00000	5.20762			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.47941	100.00000	3.47175			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	47.92188	100.00000	47.81582			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.94792	100.00000	31.87722			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	21.29862	100.00000	21.25148			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.19908	100.00000	14.16765			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.46605	100.00000	9.44510			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.31070	100.00000	6.29673			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.20713	100.00000	4.19782			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.80476	100.00000	2.79855			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.86984	100.00000	1.86570			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.24656	100.00000	1.24380			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.83104	100.00000	0.82920			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.55403	100.00000	0.55280			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.36935	100.00000	0.36853			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24623	100.00000	0.24569			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16416	100.00000	0.16379			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10944	100.00000	0.10920			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07296	100.00000	0.07280			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04864	100.00000	0.04853			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03243	100.00000	0.03235			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02162	100.00000	0.02157			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	0.01441	100.00000	0.01438			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00961	100.00000	0.00959			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00641	100.00000	0.00639			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00427	100.00000	0.00426			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00285	100.00000	0.00284			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00190	100.00000	0.00189			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00127	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	32.04309	100.00000	31.96546			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	56.25938	100.00000	56.12309			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.77319	100.00000	12.74224			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.31979	100.00000	18.26260			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.74181	100.00000	100.00000			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	91.60486	100.00000	91.38088			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	90.46666	100.00000	90.24867			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	59.89361	100.00000	59.70661			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On	06/06/2013			100.00000	59.71491	100.00000	59.52434			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	15.92562	100.00000	15.88704			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	92.07751	100.00000	91.85239			0.00	0	0.00
RES010	On	21/09/2012			100.00000	88.80804	100.00000	88.59858			0.00	0	0.00
RES05	On	17/10/2012			100.00000	82.59954	100.00000	82.41599			0.00	0	0.00
RES06	On	18/10/2014			100.00000	19.92592	100.00000	19.87765		200,000,000,000.00	0.00	2,000,000	1,000,000.00
RES07	On	14/02/2013			5.87500	102.55014	5.87500	102.53411			0.00	0	0.00
RES09	On	14/08/2012			100.00000	97.58299	100.00000	97.33019			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	30.11103	100.00000	30.03809			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	63.90184	100.00000	63.74704			0.00	0	0.00
RP002	On	28/02/2013			100.00000	64.26431	100.00000	64.10862			0.00	0	0.00
RP004	On	25/11/2014			100.00000	26.42856	100.00000	26.36454			0.00	0	0.00
RP005	On	31/03/2017			100.00000	14.06427	100.00000	14.03643			0.00	0	0.00
RP006	On	30/04/2019			100.00000	11.94137	100.00000	11.91244			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.32190	100.00000	14.28721			0.00	0	0.00
RP008	On	30/04/2016			100.00000	14.32190	100.00000	14.28721			0.00	0	0.00
RP009	On	16/07/2013			100.00000	46.24277	100.00000	46.03941			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	31.43719	100.00000	31.36104			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	23.95852	100.00000	23.91109			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.19502	100.00000	15.52430			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.04226	5.25000	100.02817			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43212	100.00000	0.43108			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	84.09506	100.00000	83.94161			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	104.77762	100.00000	104.49597			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.38095	100.00000	12.35356			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	95.10178	100.00000	94.86041			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.06340	100.00000	15.03024			0.00	0	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.45041	100.00000	11.42267			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.51989	8.00000	108.49663			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.66106	100.00000	7.64250			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023	Spot Bond			100.00000	8.48590	100.00000	8.46535			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.13499	100.00000	20.09068			0.00	0	17,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	61.97183	100.00000	61.83467		1,800,000,000,000.00	18,000,000	18,000,000	6,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.51663	100.00000	11.49115			0.00	0	7,100,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	122.07491	5.75000	122.03999			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	42.63499	100.00000	42.54114			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	59.63189	100.00000	59.49992			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	61.89565	100.00000	61.75941			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.45402	100.00000	12.42661			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.82939	100.00000	24.77475			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	61.95941	100.00000	61.82229			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.59829	100.00000	8.57746			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.67844	100.00000	30.60412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	22.74346	100.00000	22.68836			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.01020	100.00000	9.98595			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	58.17828	100.00000	58.03735			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.68899	100.00000	44.58073			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.10963	100.00000	13.08077			0.00	0	50,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.74213	100.00000	31.66523			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.89613	100.00000	10.86944			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.07726	100.00000	8.05769			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.82736	100.00000	0.82553			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.53961	100.00000	8.51893			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.99321	100.00000	10.96888			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.90986	10.05000	101.88271			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.43498	100.00000	8.40864			0.00	0	2,600,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.04907	100.00000	17.00777			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.12972	100.00000	9.10121			0.00	0	2,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.90345	100.00000	7.87877			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.94727	8.00000	106.93198			64,000,000.00	8,000	8,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.38100	100.00000	9.36035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	10.08247	100.00000	10.06027			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	66.00729	100.00000	65.86199			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.47818	100.00000	15.44411			500,000,000.00	5,000	2,800,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	56.97880	100.00000	56.84592			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.12654	100.00000	6.11298			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	4.96932	100.00000	4.95826			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.11798	100.00000	11.09104			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	74.33856	100.00000	66.97248			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.48122	100.00000	2.47521			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03973	100.00000	0.03962			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.25215	6.50000	100.24041			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.98468	100.00000	10.95807			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	58.06978	100.00000	54.40066			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.83567	100.00000	16.79488			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.83319	100.00000	1.53124			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.86308	8.75000	101.84708			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.02275	100.00000	51.90699			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	17.16363	100.00000	17.12544			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.81002	100.00000	52.69314			700,000,000.00	7,000	7,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.45402	100.00000	12.42661			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.60637	100.00000	22.55161			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.64713	100.00000	10.62133			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.01517	100.00000	13.98123			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.25759	100.00000	9.23516			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.96715	100.00000	13.93623			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	15.87432	100.00000	16.39251			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.18151	100.00000	10.15685			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.74638	100.00000	9.72277			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	7.92254	100.00000	8.37181			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.59584	100.00000	8.57367			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.81229	6.75000	101.78914			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.07955	100.00000	22.04488			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.19371	7.25000	100.17433			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.32491	100.00000	11.28956			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.14695	8.75000	99.09036			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010 On	15/09/2015	Spot Bond			13.50000	102.02332	13.50000	101.93451			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881 On	23/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	63.13484	100.00000	62.99473			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On	19/07/2013			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.78533	100.00000	22.73491			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.63966	100.00000	11.61391			0.00	0	0.00
T018	On	15/07/2014			100.00000	29.01195	100.00000	28.94809			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	34.67827	100.00000	34.60193			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	66.84982	100.00000	99.99986			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	101.29544	6.27500	101.27830			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	56.02559	100.00000	55.88987			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	55.21616	100.00000	55.08240			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	12.78432	100.00000	12.75301			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	102.29031	8.00000	102.26827			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	100.84887	6.27000	100.83183			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On	17/02/2014	Spot Bond			100.00000	29.40168	100.00000	29.34347			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.99830	100.00000	44.85781			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	80.21978	100.00000	99.99993			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.07825	100.00000	7.05616			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.28267	100.00000	7.25994			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.95171	100.00000	7.93421			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.72219	100.00000	7.69808			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.66255	100.00000	8.63551			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.54665	100.00000	12.50748			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	82.35313	100.00000	82.17052			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.52163	100.00000	10.49615			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	82.29331	100.00000	82.11084			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	83.11050	100.00000	82.92622			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	82.46465	100.00000	82.28181			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	82.68771	100.00000	82.50437			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.43330	100.00000	6.41772			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	6.89101	100.00000	6.87432			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.19614	100.00000	7.17871			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.80642	100.00000	7.78751			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.21327	100.00000	8.19337			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.52587	100.00000	12.49553			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.23705	100.00000	10.21225			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.24805	100.00000	12.21838			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.47258	100.00000	10.44720			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.04358	100.00000	7.02652			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.14529	100.00000	7.12798			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.19614	100.00000	7.17871			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.31556	100.00000	10.29057			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	10.47258	100.00000	10.44720			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.01230	100.00000	10.98563			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	7.70470	100.00000	7.68604			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.01230	100.00000	10.98563			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	11.79738	100.00000	11.76880			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.72183	100.00000	8.70070			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.74831	100.00000	11.71985			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.67366	100.00000	15.63568			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.79032	100.00000	12.75934			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.82086	100.00000	15.78253			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.67757	100.00000	39.58145			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.80860	100.00000	23.75591			800,000,000.00	8,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.48206	6.00000	102.46574			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.07000	100.00000	12.04343			2,084,600,000,000.00	20,846,000	1,039,316,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.10402	100.00000	14.07297			1,240,600,000,000.00	12,406,000	297,532,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.89153	100.00000	12.86316			39,800,000,000.00	398,000	150,844,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.48029	100.00000	13.45029			0.00	0	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.43064	100.00000	10.40767			2,300,000,000.00	23,000	7,223,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.83951	10.00000	99.81278			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.84350	9.75000	99.81744			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.84628	100.00000	9.82088			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.81142	100.00000	14.77883			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	79.36864	100.00000	79.20500			197,000,000,000.00	1,970,000	985,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.15264	100.00000	27.08686			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.23037	100.00000	11.20316			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.22229	100.00000	17.18057			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.14526	100.00000	15.11192			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.04882	100.00000	97.79215			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.40919	100.00000	45.29919			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	98.07901	100.00000	97.82225			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.41163	100.00000	45.30619			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	98.18766	100.00000	97.93062			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.89778	100.00000	45.78659			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.92757	100.00000	17.87161			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.22613	100.00000	12.18796			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.73098	100.00000	9.70060			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	69.85203	100.00000	65.97540			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	94.08584	100.00000	93.85063			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.45712	100.00000	11.43545			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.00427	100.00000	17.96463			39,200,000,000.00	392,000	63,241,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.47928	100.00000	10.45459			184,000,000,000.00	1,840,000	40,920,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.30526	100.00000	19.26276			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.02026	100.00000	11.99380			0.00	0	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.58125	100.00000	10.55796			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.38446	100.00000	10.36160			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.29700	100.00000	10.27433			0.00	0	27,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	40.98257	100.00000	40.89285			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.46955	100.00000	33.39547			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.27637	100.00000	9.25595			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.54204	100.00000	25.48551			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.87182	100.00000	20.82588			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.25603	100.00000	7.23997			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.89830	100.00000	14.86551			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.25595	100.00000	9.23557			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29553	100.00000	0.29488			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.81602	100.00000	5.80501			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02342	100.00000	0.02337			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.81602	100.00000	5.80501			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.89941	100.00000	11.87689			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.89941	100.00000	11.87689			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.03464	100.00000	10.01565			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.94977	100.00000	5.93806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	5.58642	100.00000	5.57543			0.00	0	0.00

**Total for j-Bonds :** 754,952,082,092,550.00 ,985,251,651 107,018,816,135.00

**Grand Total:** 14,952,412,263,870.00 185,297,355 07,020,237,961.00