



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 27/07/2012

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			8.24620	8.24620	8.32650	8.32650		15.50	227,801,275.00	27,625	248,333.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,178.63810	1.17864	1,099.032	17.55	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.13810	0.00214	2.832	17.55	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,029.99060	1.02999	950.906	16.56	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			3.49060	0.00349	4.706	16.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			931.36780	0.93137	852.834	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			4.86780	0.00487	6.634	15.91	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			598.81220	0.59881	526.713	14.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			22.31220	0.02231	30.513	14.88	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			321.16400	0.32116	268.948	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			94.66400	0.09466	122.748	15.18	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			833.32220	0.83332	756.246	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			6.82220	0.00682	10.046	15.46	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			644.36120	0.64436	570.955	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			17.86120	0.01786	24.755	15.00	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			229.12760	0.22913	186.496	15.56	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			162.62760	0.16263	200.296	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			468.16270	0.46816	403.143	14.76	0.00	0	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			41.66270	0.04166	56.943	14.76	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			389.74880	0.38975	331.900	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			63.24880	0.06325	85.700	14.97	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			122.45960	0.12246	98.556	17.21	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			345.95960	0.34596	402.356	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			261.06480	0.26106	214.585	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			134.56480	0.13456	168.385	15.39	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			234.23770	0.23424	190.601	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			157.73770	0.15774	194.401	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			73.28310	0.07328	58.598	18.76	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			546.78310	0.54678	612.398	18.76	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			168.15460	0.16815	137.144	16.35	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			241.65460	0.24165	290.944	16.35	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			136.09020	0.13609	110.005	16.92	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			309.59020	0.30959	363.805	16.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			35.78900	0.03579	28.132	21.34	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			909.28900	0.90929	981.932	21.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			110.24230	0.11024	88.341	17.49	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			383.74230	0.38374	442.141	17.49	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			80.78080	0.08078	64.693	18.43	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			504.28080	0.50428	568.493	18.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			30.14020	0.03014	23.707	21.95	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,003.64020	1.00364	1,077.507	21.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			50.46850	0.05047	40.155	20.07	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			723.96850	0.72397	793.955	20.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			42.33880	0.04234	33.623	20.73	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			815.83880	0.81584	887.423	20.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.33950	8.33950	8.42010	8.42010		16.59	434,654,740.00	52,120	81,238.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			397.92330	0.39792	357.354	16.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			277.82330	0.27782	317.854	16.41	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			283.43950	0.28344	253.450	17.65	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			463.33950	0.46334	513.950	17.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			228.36580	0.22837	203.680	18.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			608.26580	0.60827	664.180	18.51	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			186.09570	0.18610	165.625	19.39	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			765.99570	0.76600	826.125	19.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			168.67760	0.16868	149.984	19.83	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			848.57760	0.84858	910.484	19.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			116.65790	0.11666	103.435	21.55	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,196.55790	1.19656	1,263.935	21.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			530.41500	0.53041	480.195	15.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			160.31500	0.16032	190.695	15.54	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			58.64160	0.05864	51.677	25.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,038.54160	2.03854	2,112.177	25.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			33.42010	0.03342	28.364	26.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,713.32010	2.71332	2,788.864	26.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			596.23720	0.59624	538.943	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			126.13720	0.12614	149.444	15.19	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			561.11680	0.56112	508.856	15.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			141.01680	0.14102	169.356	15.36	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43750	8.43750	8.51820	8.51820		17.07	345,937.50	41	20,675.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			148.81570	0.14882	136.443	23.14	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,830.61570	1.83062	1,898.943	23.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			123.32550	0.12333	113.106	24.24	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,155.12550	2.15513	2,225.606	24.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			297.76530	0.29777	274.184	19.39	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			879.56530	0.87957	936.684	19.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			106.65910	0.10666	97.863	25.19	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,438.45910	2.43846	2,510.363	25.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			218.95710	0.21896	201.190	20.95	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			1,250.75710	1.25076	1,313.690	20.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			716.94500	0.71695	663.628	15.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			198.74500	0.19875	226.128	15.56	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			654.40790	0.65441	607.207	15.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			236.20790	0.23621	269.707	15.80	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.52670	8.52670	8.60780	8.60780		17.37	0.00	0	3,364.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			510.27060	0.51027	477.946	18.15	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			662.47060	0.66247	711.246	18.15	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			516.84740	0.51685	484.160	18.09	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			649.04740	0.64905	697.460	18.09	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			513.54580	0.51355	481.040	18.12	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			655.74580	0.65575	704.340	18.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.62790	8.62790	8.70850	8.70850		17.86	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			632.10170	0.63210	601.125	18.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			923.60170	0.92360	973.225	18.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,044.56290	1.04456	997.113	16.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			336.06290	0.33606	369.213	16.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.96300	8.96300	9.04210	9.04210		19.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,503.73510	1.50374	1,453.403	17.13	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			461.63510	0.46164	490.403	17.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.51830	10.51830	10.59740	10.59740		21.65	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.24620	8.24620	8.32650	8.32650		15.50	123,693.00	15	1,033.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			13,899.88860	0.13900	11,245.472	16.87	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			30,249.88860	0.30250	35,625.472	16.87	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			11,024.23180	0.11024	8,834.142	17.49	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			38,374.23180	0.38374	44,214.142	17.49	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.33950	8.33950	8.42010	8.42010		16.59	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			28,657.57770	0.28658	25,629.904	17.61	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			45,647.57770	0.45648	50,679.904	17.61	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
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.43750	8.43750	8.51820	8.51820			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			17,180.00000	0.17180	25,250.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.52670	8.52670	8.60780	8.60780		17.37	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			51,027.06260	0.51027	47,794.560	18.15	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			66,247.06260	0.66247	71,124.560	18.15	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			51,684.73820	0.51685	48,415.975	18.09	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			64,904.73820	0.64905	69,745.975	18.09	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			51,354.57540	0.51355	48,104.006	18.12	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			65,574.57540	0.65575	70,434.006	18.12	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.97160	12.97160	13.06650	13.06650		12.67	15,812,380.40	1,219	13,018.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,719.27410	1.71927	1,624.756	15.80	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.77410	0.00277	3.156	15.80	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			937.16340	0.93716	846.339	12.82	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			20.66340	0.02066	24.739	12.82	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			134.31990	0.13432	106.486	14.27	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			517.81990	0.51782	584.886	14.27	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			67.49850	0.06750	51.368	15.47	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			850.99850	0.85100	929.768	15.47	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.11800	13.11800	13.21290	13.21290		13.73	0.00	0	1,593.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			397.78480	0.39778	357.757	14.46	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			554.88480	0.55488	609.757	14.46	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			341.05680	0.34106	306.225	14.95	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			678.15680	0.67816	738.225	14.95	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			300.62470	0.30062	269.663	15.36	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			787.72470	0.78772	851.663	15.36	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			199.73730	0.19974	178.880	16.66	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,186.83730	1.18684	1,260.879	16.66	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.27160	13.27160	13.36650	13.36650		15.43	3,331,171.60	251	2,356.00

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	13.70	Call			835.47280	0.83547	789.123	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,168.97280	1.16897	1,217.523	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			756.38980	0.75639	713.014	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,289.88980	1.28989	1,341.414	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			584.17420	0.58417	547.908	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,617.67420	1.61767	1,676.308	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			907.53120	0.90753	858.612	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,071.03120	1.07103	1,117.012	22.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10500	0.10500	0.10640	0.10640		20.15	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			175.98070	0.00176	135.248	20.15	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			535.98070	0.00536	635.248	20.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10630	0.10630	0.10780	0.10780		20.23	2,130,570.90	20,043	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			433.98160	0.00434	375.077	20.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			653.98160	0.00654	745.076	20.23	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.20500	10.20500	10.24090	10.24090		11.70	5,704,595.00	559	26,126.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			803.34870	0.80335	767.973	13.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			12.44870	0.01245	12.973	13.19	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			527.17120	0.52717	492.809	12.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			36.27120	0.03627	37.809	12.07	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			405.96210	0.40596	372.784	11.95	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			65.06210	0.06506	67.784	11.95	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			210.37980	0.21038	182.166	11.70	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			169.47980	0.16948	177.166	11.70	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			22.54660	0.02255	18.413	16.24	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			981.64660	0.98165	1,013.413	16.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			20.54830	0.02055	16.119	16.35	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,029.64830	1.02965	1,061.119	16.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.33280	10.33280	10.36880	10.36880		13.14	7,232,960.00	700	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			207.34450	0.20734	186.966	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			658.54450	0.65854	674.166	14.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			179.77990	0.17978	161.598	15.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			760.97990	0.76098	778.798	15.07	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			170.40740	0.17041	153.007	15.24	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			801.60740	0.80161	820.207	15.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			336.66360	0.33666	307.897	13.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			367.86360	0.36786	375.097	13.30	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			153.35290	0.15335	137.435	15.59	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			884.55290	0.88455	904.635	15.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			103.03440	0.10303	91.908	16.96	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,234.23440	1.23423	1,259.108	16.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			928.36230	0.92836	890.501	12.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			59.56230	0.05956	57.701	12.76	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			380.01220	0.38001	349.290	13.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			311.21220	0.31121	316.490	13.05	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.46990	10.46990	10.50560	10.50560		13.58	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			321.83880	0.32184	299.046	14.92	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			786.23880	0.78624	799.146	14.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.75040	10.75040	10.78340	10.78340		14.33	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			597.72150	0.59772	569.177	15.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,014.32150	1.01432	1,018.777	15.05	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.98965	104.98965	104.06030	104.06030			216,488,658.30	2,062	0.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,070.30000	4.07030	4,999.650		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			4,060.30000	4.06030	4,989.650		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			4,050.30000	4.05030	4,979.650		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.32577	106.32577	105.38648	105.38648			399,997,546.74	3,762	3,762.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	99.99	Call			5,396.48000	5.39648	6,335.770		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			5,386.48000	5.38648	6,325.770		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			5,376.48000	5.37648	6,315.770		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
2038	On	02/08/2012	Bond Future			102.61817	102.61817	101.81962	101.81962			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			3,829.62000	3.82962	4,628.170		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			3,819.62000	3.81962	4,618.170		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			3,809.62000	3.80962	4,608.170		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			103.92404	103.92404	103.11726	103.11726			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,127.26000	4.12726	4,934.040		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			4,117.26000	4.11726	4,924.040		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			4,107.26000	4.10726	4,914.040		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			109.31239	109.31239	108.62080	108.62080			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			5,630.80000	5.63080	6,322.390		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			5,620.80000	5.62080	6,312.390		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			5,610.80000	5.61080	6,302.390		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			110.70359	110.70359	110.00503	110.00503			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,015.03000	6.01503	6,713.590		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,005.03000	6.00503	6,703.590		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			5,995.03000	5.99503	6,693.590		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
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			468.84600	468.84600	468.37500	468.37500			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			474.81300	474.81300	474.34300	474.34300			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			481.59400	481.59400	481.11100	481.11100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			421.36500	421.36500	421.17600	421.17600		4,390,623,300.00		1,042	234.00
ALBI	On	01/11/2012	Index Future			426.72800	426.72800	426.54300	426.54300		2,223,252,880.00		521	769.00
ALBI	On	07/02/2013	Index Future			432.82300	432.82300	432.62900	432.62900		0.00		0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.57730	8.57730	8.61270	8.61270		11.69	12,694,404.00	1,480	7,685.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			267.73160	0.26773	242.939	11.84	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			75.03160	0.07503	85.639	11.84	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.60900	8.60900	8.64460	8.64460		12.49	0.00	0	9,816.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			366.11690	0.36612	343.537	12.44	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			181.51690	0.18152	194.537	12.44	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.64440	8.64440	8.68200	8.68200		12.84	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			440.75360	0.44075	418.150	12.66	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			268.75360	0.26875	283.750	12.66	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.93150	9.93150	9.99350	9.99350		15.92	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.18920	8.18920	8.23720	8.23720		11.21	32,756.80	4	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			125.56650	0.12557	106.365	11.55	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			158.36650	0.15837	187.165	11.55	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.26530	8.26530	8.31410	8.31410		11.74	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			228.27630	0.22828	208.791	12.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			264.17630	0.26418	293.491	12.13	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.23600	0.23600	0.22280	0.22280			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.02910	0.02910	0.03390	0.03390			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.18810	0.18810	0.16150	0.16150			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.03470	0.03470	0.04170	0.04170			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.17770	0.17770	0.14530	0.14530			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.09210	0.09210	0.10790	0.10790			0.00	0	4,800.00
CF CAN/On	31/07/2012	Can-Do Future			0.01890	0.01890	0.01610	0.01610			0.00	10,000	0.00
CF CAN/On	31/07/2012	Can-Do Future			0.00460	0.00460	0.00560	0.00560			0.00	0	10,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.50290	8.50290	8.53580	8.53580		14.07	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			71.25400	0.07125	67.808	16.18	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			445.45400	0.44545	474.908	16.18	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.62110	8.62110	8.65440	8.65440		15.36	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			215.96120	0.21596	202.466	17.21	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			601.56120	0.60156	621.366	17.21	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry			8.59080	8.59080	8.59410	8.59410		9.38	0.00	8,000	0.00
DAAO On	27/07/2012	Any day expiry	8.54	Call			59.57390	0.05957	50.800	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.54	Put			5.47390	0.00547	0.000	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.55	Call			51.25290	0.05125	40.800	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.55	Put			7.15290	0.00715	0.000	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.56	Call			43.37100	0.04337	30.800	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.56	Put			9.27100	0.00927	0.000	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.57	Call			36.00830	0.03601	20.800	9.38	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.57	Put			11.90830	0.01191	0.000	9.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAO	On	27/07/2012	Any day expiry	8.59	Call			23.16040	0.02316	0.800	9.38	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.59	Put			19.06040	0.01906	0.000	9.38	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry			6.63410	6.63410	6.62600	6.62600		12.92	0.00	3,000	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Call			25.36150	0.02536	14.100	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Put			19.36150	0.01936	0.000	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.70	Call			4.23990	0.00424	0.000	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.70	Put			78.23990	0.07824	65.900	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Call			44.25760	0.04426	44.100	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Put			8.25760	0.00826	0.000	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Call			36.74460	0.03674	34.100	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Put			10.74460	0.01074	0.000	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Call			30.67800	0.03068	24.100	12.92	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Put			14.67800	0.01468	0.000	12.92	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry			8.19410	8.19410	8.27550	8.27550		14.63	0.00	0	10,000.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Call			72.75080	0.07275	26.471	15.41	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Put			37.25080	0.03725	72.371	15.41	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Call			66.42350	0.06642	23.729	15.61	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Put			40.92350	0.04092	79.629	15.61	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Call			60.37990	0.06038	21.250	15.81	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Put			44.87990	0.04488	87.150	15.81	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.29	Call			44.04880	0.04405	15.188	16.40	0.00	0	10,000.00
DAAQ	On	30/07/2012	Any day expiry	8.29	Put			58.54880	0.05855	111.089	16.40	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Call			15.43850	0.01544	4.341	18.57	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Put			139.93850	0.13994	210.241	18.57	0.00	0	10,000.00
DAAR	On	31/07/2012	Any day expiry			6.61920	6.61920	6.62600	6.62600		14.10	0.00	0	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.61	Call			51.52570	0.05153	44.317	14.32	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.61	Put			35.52570	0.03553	35.117	14.32	0.00	10,000	10,000.00
DAAR	On	31/07/2012	Any day expiry	6.71	Call			18.63250	0.01863	14.073	16.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAR	On	31/07/2012	Any day expiry	6.71	Put			102.63250	0.10263	104.873	16.48	0.00	0	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.59	Call			63.42930	0.06343	55.880	14.35	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.59	Put			27.42930	0.02743	26.680	14.35	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Call			56.65130	0.05665	49.271	14.10	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Put			30.65130	0.03065	30.071	14.10	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry			8.19530	8.19530	8.27000	8.27000		15.37	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.24	Call			0.00000	0.00000	46.706	15.87	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.24	Put			0.00000	0.00000	91.406	15.87	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.25	Call			0.00000	0.00000	43.413	15.99	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.25	Put			0.00000	0.00000	98.113	15.99	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.26	Call			0.00000	0.00000	40.325	16.12	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.26	Put			0.00000	0.00000	105.025	16.12	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.30	Call			0.00000	0.00000	29.839	16.62	0.00	4,000	4,000.00
DAAS	On	02/08/2012	Any day expiry	8.30	Put			0.00000	0.00000	134.539	16.62	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.19410	8.19410	8.27330	8.27330		15.01	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			873.00000	0.87300	794.000	26.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	26.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			554.00000	0.55400	474.000	21.82	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			1.00000	0.00100	0.000	21.82	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			72.00000	0.07200	31.000	15.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			49.00000	0.04900	87.000	15.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			8.00000	0.00800	2.000	19.79	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			245.00000	0.24500	318.000	19.79	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.22760	8.22760	8.30780	8.30780		15.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			190.00000	0.19000	147.000	15.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			132.00000	0.13200	169.000	15.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			93.00000	0.09300	70.000	17.02	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			295.00000	0.29500	352.000	17.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			910.00000	0.91000	830.000	16.61	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
DAUS	On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	16.61	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			599.00000	0.59900	523.000	15.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			11.00000	0.01100	15.000	15.34	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.25820	8.25820	8.33860	8.33860		15.67	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			644.00000	0.64400	573.000	14.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			25.00000	0.02500	35.000	14.89	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			262.00000	0.26200	218.000	15.67	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			173.00000	0.17300	210.000	15.67	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			159.00000	0.15900	132.000	17.09	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			330.00000	0.33000	384.000	17.09	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			946.00000	0.94600	868.000	15.65	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			7.00000	0.00700	10.000	15.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.29280	8.29280	8.37350	8.37350		16.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			229.00000	0.22900	199.000	17.19	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			366.00000	0.36600	416.000	17.19	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			990.00000	0.99000	914.000	15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			17.00000	0.01700	21.000	15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			699.00000	0.69900	631.000	14.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			46.00000	0.04600	58.000	14.98	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			334.00000	0.33400	292.000	15.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			211.00000	0.21100	249.000	15.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.32460	8.32460	8.40530	8.40530		16.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			749.00000	0.74900	683.000	15.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			64.00000	0.06400	78.000	15.14	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			287.00000	0.28700	256.000	17.26	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			392.00000	0.39200	441.000	17.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.35330	8.35330	8.43390	8.43390		16.56	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			792.00000	0.79200	727.000	15.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			78.00000	0.07800	94.000	15.15	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			335.00000	0.33500	302.000	17.22	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.51	Put			411.00000	0.41100	459.000	17.22	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			106.54828	106.54828	106.46000	106.46000			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			0.00000	0.00000	558.280		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			0.00000	0.00000	548.280		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			0.00000	0.00000	538.280		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		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			8.50569	93.15645	8.52166	93.01299			56,452,808.70	606	0.00
ES33	On	01/11/2012	Bond Future			8.59036	90.56480	8.60663	90.42105			54,882,268.80	606	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			5,008.16000	5.00816	5,151.910		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.68088	91.85864	8.69784	91.71145			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			1,384.48000	1.38448	1,237.290		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			1,295.79000	1.29579	1,148.600		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			1,207.23000	1.20723	1,060.040		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			421.29800	421.29800	421.17200	421.17200			707,780,640.00	168	130.00
GOVI	On	02/08/2012	GOVI	398.23	Call			229,420.00000	22.94200	230,680.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			426.66000	426.66000	426.53900	426.53900			716,788,800.00	168	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			225,790.00000	22.57900	227,000.000		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			432.75400	432.75400	432.62500	432.62500			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			3,650.00000	0.36500	2,360.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			3,750.00000	0.37500	2,460.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			3,850.00000	0.38500	2,560.000		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			182.41900	182.41900	182.41100	182.41100			255,386,600.00	140	110.00
IGOV	On	01/11/2012	Index Future			184.74100	184.74100	184.73600	184.73600			258,637,400.00	140	594.00
IGOV	On	07/02/2013	Index Future			187.37900	187.37900	187.37200	187.37200			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			494.09600	494.09600	491.87500	491.87500			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			501.44100	501.44100	499.18600	499.18600			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			5.05000	94.95000	5.06000	94.94000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.93000	95.07000	4.91000	95.09000			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				4.88000	95.12000	4.86000	95.14000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.77000	95.23000	4.76000	95.24000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.73000	95.27000	4.73000	95.27000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.73000	95.27000	4.72000	95.28000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.73000	95.27000	4.71000	95.29000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.78000	95.22000	4.78000	95.22000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.87000	95.13000	4.87000	95.13000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				4.99000	95.01000	4.98000	95.02000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.14000	94.86000	5.13000	94.87000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.29000	94.71000	5.30000	94.70000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.64290	6.64290	6.65000	6.65000		10.66	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				140.45690	0.14046	135.524	10.74	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				80.45690	0.08046	82.624	10.74	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.69190	6.69190	6.69920	6.69920		12.35	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				239.82650	0.23983	235.187	12.32	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				170.62650	0.17063	173.287	12.32	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.38229	128.24060	5.35241	128.33691		2.34	12,824,060.00	100	10,281.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,538.29000	2.53829	2,441.980	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.00000	0.00000	0.000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			3,164.30000	3.16430	3,067.990	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			3,786.19000	3.78619	3,689.880	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			5,017.68000	5.01768	4,921.370	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			5.40824	123.07370	5.37456	123.17331		2.32	73,844,220.00	600	5,115.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,367.57000	1.36757	1,287.380	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			175.42000	0.17542	194.840	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,557.87000	2.55787	2,462.540	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			31.20000	0.03120	35.480	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.42042	124.83210	5.38327	124.93130		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,517.44000	2.51744	2,430.970	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			152.27000	0.15227	165.000	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42930	119.55106	5.38670	119.65456		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			1,059.26000	1.05926	1,007.170	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,148.52000	1.14852	1,199.930	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			1,071.46000	1.07146	1,019.010	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,136.39000	1.13639	1,187.440	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			1,047.14000	1.04714	995.420	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,160.74000	1.16074	1,212.520	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			7.23438	130.21521	7.25515	129.99561		11.60	0.00	0	18,890.00
R186	On	02/08/2012	Bond Future	7.66	Call			4,194.41000	4.19441	4,404.230	11.74	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			17.19000	0.01719	7.410	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			4,589.64000	4.58964	4,803.090	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			10.15000	0.01015	4.000	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			5,183.86000	5.18386	5,400.570	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			4.39000	0.00439	1.500	11.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			10,398.38000	10.39838	10,617.980	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.00000	0.00000	0.000	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			14,598.93000	14.59893	14,818.530	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			7,538.73000	7.53873	7,758.250	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			0.09000	0.00009	0.010	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			9,928.50000	9.92850	10,148.100	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			0.00000	0.00000	0.000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			16,705.68000	16.70568	16,925.280	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			13,704.22000	13.70422	13,923.820	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			14,509.91000	14.50991	14,729.510	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			7.29812	131.87243	7.31936	131.65221		11.38	0.00	0	17,339.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,712.35000	11.71235	11,911.910	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			266.57000	0.26657	245.910	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,402.51000	14.40251	14,612.990	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			106.56000	0.10656	96.820	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			6,256.52000	6.25652	6,410.170	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,216.54000	1.21654	1,149.970	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,620.27000	7.62027	7,789.840	11.79	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			836.77000	0.83677	786.120	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.36325	128.46593	7.38544	128.24061		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,548.41000	11.54841	11,727.200	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,187.05000	1.18705	1,140.520	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,834.20000	2.83420	2,909.630	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,829.00000	6.82900	6,679.110	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.42282	130.03105	7.44537	129.80625		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,560.50000	5.56050	5,666.120	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,913.35000	5.91335	5,794.170	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,463.73000	5.46373	5,568.090	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,016.71000	6.01671	5,896.270	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,512.00000	5.51200	5,616.990	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,964.86000	5.96486	5,845.050	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			218.88643	218.88643	218.88748	218.88748			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			762.52000	0.76252	763.570		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.17302	215.17302	215.17761	215.17761			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			3,812.39000	3.81239	3,816.980		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			3,822.39000	3.82239	3,826.980		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			3,832.39000	3.83239	3,836.980		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			268.53479	268.53479	268.52469	268.52469			1,334,349,371.51	4,969	0.00
R197	On	02/08/2012	Bond Future	256.15	Call			12,374.69000	12.37469	12,384.790		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			271.95251	271.95251	271.94660	271.94660			1,351,332,022.19	4,969	5,418.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,956.60000	4.95660	4,962.510		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			4,946.60000	4.94660	4,952.510		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			4,936.60000	4.93660	4,942.510		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			4.83888	109.77826	4.80837	109.84960		1.55	0.00	0	1,034.00
R201	On	02/08/2012	Bond Future	5.20	Call			911.15000	0.91115	839.810	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			0.00000	0.00000	0.000	1.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.79864	111.17544	4.76337	111.24945		1.39	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			812.65000	0.81265	752.430	1.45	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			88.12000	0.08812	101.910	1.45	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.71156	108.35495	4.67164	108.42840		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			809.14000	0.80914	758.530	1.50	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			243.56000	0.24356	266.400	1.50	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.61895	109.67511	4.57123	109.75221		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			252.69000	0.25269	230.890	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,116.06000	1.11606	1,171.360	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			257.23000	0.25723	235.130	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,104.27000	1.10427	1,159.270	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			261.83000	0.26183	239.440	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,092.53000	1.09253	1,147.240	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			197.04943	197.04943	197.03892	197.03892			9,490,885,795.95	48,165	834.00
R202	On	02/08/2012	Bond Future	188.44	Call			8,598.92000	8.59892	8,609.430		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			199.55736	199.55736	199.54997	199.54997			9,611,680,244.40	48,165	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,559.97000	7.55997	7,567.360		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			7,549.97000	7.54997	7,557.360		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			7,539.97000	7.53997	7,547.360		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			5.81309	113.87478	5.79348	113.96586		4.90	0.00	0	13,386.00

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			3,671.59000	3.67159	3,580.510	5.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.00000	0.00000	0.000	5.04	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,779.32000	4.77932	4,688.240	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			6,090.11000	6.09011	5,999.030	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			6,306.64000	6.30664	6,215.560	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			7,807.04000	7.80704	7,715.960	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			5.85533	111.16912	5.83409	111.26317		4.57	0.00	0	3,186.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,530.80000	4.53080	4,439.960	4.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			56.07000	0.05607	59.280	4.80	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.89405	112.75724	5.87169	112.85099		4.91	67,654,344.00	600	600.00
R203	On	07/02/2013	Bond Future	6.11	Call			2,149.33000	2.14933	2,089.080	4.88	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,155.15000	1.15515	1,188.650	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,684.15000	4.68415	4,601.460	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			312.47000	0.31247	323.530	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.92849	109.97432	5.90403	110.07201		5.17	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,958.84000	1.95884	1,906.120	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,974.95000	1.97495	2,019.920	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,979.24000	1.97924	1,926.200	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,955.39000	1.95539	2,000.040	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,938.55000	1.93855	1,886.150	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,994.64000	1.99464	2,039.930	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			6.11860	110.82085	6.09409	110.95627		6.29	0.00	0	1,681.00
R204	On	02/08/2012	Bond Future	7.15	Call			5,652.51000	5.65251	5,517.090	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			0.00000	0.00000	0.000	6.61	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.16794	112.23125	6.14182	112.37024		5.82	0.00	0	2,443.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,643.60000	5.64360	5,510.270	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			82.27000	0.08227	87.930	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.21454	109.80370	6.18724	109.94303		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,852.75000	5.85275	5,730.430	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			394.78000	0.39478	411.790	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.26009	111.14151	6.23082	111.28535		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,679.59000	2.67959	2,599.540	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,389.00000	2.38900	2,452.790	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,705.28000	2.70528	2,624.790	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,365.68000	2.36568	2,429.030	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,731.11000	2.73111	2,650.180	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,342.53000	2.34253	2,405.440	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			4.92897	103.98997	4.87802	104.06162		1.00	0.00	0	541.00
R206	On	02/08/2012	Bond Future	5.19	Call			437.71000	0.43771	366.130	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.05000	0.00005	0.120	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.87440	105.31346	4.81095	105.38771		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			385.18000	0.38518	334.220	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			105.83000	0.10583	129.120	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.72364	103.05248	4.64269	103.12626		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			357.79000	0.35779	317.300	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			250.89000	0.25089	284.180	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.52950	104.30804	4.41694	104.38533		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			115.46000	0.11546	98.890	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			825.32000	0.82532	886.040	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			116.98000	0.11698	100.240	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			819.89000	0.81989	880.440	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			118.52000	0.11852	101.610	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			814.48000	0.81448	874.860	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			6.39381	105.45253	6.40445	105.38844		7.33	0.00	0	11,438.00
R207	On	02/08/2012	Bond Future	7.51	Call			6,403.86000	6.40386	6,467.950	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			6.44710	106.79465	6.45793	106.73140		7.18	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,413.93000	6.41393	6,471.020	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			108.86000	0.10886	102.700	7.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.50019	104.68031	6.51183	104.61464		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,670.08000	6.67008	6,723.400	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			435.83000	0.43583	423.480	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.55311	105.95572	6.56479	105.89185		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,512.04000	2.51204	2,537.430	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,196.94000	3.19694	3,158.460	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,537.56000	2.53756	2,563.150	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,167.37000	3.16737	3,129.090	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,563.24000	2.56324	2,589.020	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,138.00000	3.13800	3,099.910	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			6.53888	103.74558	6.55957	103.60948		8.29	0.00	0	12,322.00
R208	On	02/08/2012	Bond Future	7.20	Call			4,102.68000	4.10268	4,238.690	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			0.11000	0.00011	0.020	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			5,952.98000	5.95298	6,089.080	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,759.50000	7.75950	7,895.600	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			10,389.47000	10.38947	10,525.570	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			6.59362	101.67353	6.61488	101.53734		8.43	0.00	0	8,028.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,809.94000	6.80994	6,933.610	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			151.99000	0.15199	139.470	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,454.79000	2.45479	2,531.220	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,215.46000	1.21546	1,155.700	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,728.63000	5.72863	5,845.770	8.91	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			255.70000	0.25570	236.650	8.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future			6.64791	103.12608	6.67035	102.98643		8.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	6.00	Call			935.07000	0.93507	966.500	8.19	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,212.15000	5.21215	5,103.930	8.19	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,143.10000	7.14310	7,258.620	8.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			527.31000	0.52731	503.180	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.69784	100.98939	6.72071	100.85068		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,921.14000	2.92114	2,984.090	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,411.73000	3.41173	3,335.970	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,950.31000	2.95031	3,013.680	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,379.95000	3.37995	3,304.610	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,979.65000	2.97965	3,043.440	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,348.40000	3.34840	3,273.480	8.96	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



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R2On	31/03/2021	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			7.88423	84.79206	7.89996	84.64757		16.67	44,939,791.80	530	5,323.00
R209	On	02/08/2012	Bond Future	8.91	Call			8,513.35000	8.51335	8,657.840	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.00000	0.00000	0.000	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			7.94583	82.73002	7.96181	82.58516		17.09	43,846,910.60	530	2,642.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,996.20000	8.99620	9,117.280	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			450.84000	0.45084	427.060	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.00936	83.91198	8.02593	83.76381		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,801.06000	9.80106	9,912.470	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,321.56000	1.32156	1,284.800	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.06564	81.79261	8.08238	81.64471		19.28	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			5,078.64000	5.07864	5,144.560	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,900.04000	5.90004	5,818.060	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			5,120.12000	5.12012	5,186.430	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,851.99000	5.85199	5,770.400	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			5,161.77000	5.16177	5,228.460	19.15	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,804.26000	5.80426	5,723.050	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			150.09840	150.09840	150.09089	150.09089			163,907,452.80	1,092	237.00
R210	On	02/08/2012	Bond Future	142.66	Call			7,430.89000	7.43089	7,438.400		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			150.19744	150.19744	150.19247	150.19247			164,015,604.48	1,092	3,362.00

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	Call			5,202.47000	5.20247	5,207.440		0.00	0	0.00
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			5,192.47000	5.19247	5,197.440		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			5,182.47000	5.18247	5,187.440		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			121.21069	121.21069	121.20945	121.20945			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Call			849.45000	0.84945	850.690		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			122.75332	122.75332	122.75406	122.75406			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			764.06000	0.76406	763.320		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			754.06000	0.75406	753.320		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			744.06000	0.74406	743.320		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			123.38518	123.38518	123.38072	123.38072			489,098,853.52	3,964	98.00
R212	On	02/08/2012	Bond Future	117.39	Call			5,990.72000	5.99072	5,995.180		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			124.95552	124.95552	124.95297	124.95297			382,863,713.28	3,064	3,064.00
R212	On	01/11/2012	Bond Future	121.99	Call			2,962.97000	2.96297	2,965.520		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			2,952.97000	2.95297	2,955.520		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			2,942.97000	2.94297	2,945.520		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			7.69931	96.18978	7.71504	96.04359		14.60	0.00	0	4,145.00
R213	On	02/08/2012	Bond Future	8.74	Call			8,847.11000	8.84711	8,993.300	15.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.00000	0.00000	0.000	15.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.76368	93.88130	7.77969	93.73471		14.95	0.00	0	965.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,737.19000	2.73719	2,796.430	14.80	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,009.31000	3.00931	2,921.960	14.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			9,172.36000	9.17236	9,296.510	15.76	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			406.73000	0.40673	384.290	15.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.83152	95.22229	7.84817	95.07226		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			10,058.24000	10.05824	10,172.170	16.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,258.06000	1.25806	1,221.960	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.88904	92.84797	7.90586	92.69842		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			5,216.70000	5.21670	5,284.700	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,625.29000	5.62529	5,543.740	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			5,131.77000	5.13177	5,198.990	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,719.38000	5.71938	5,637.050	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			5,174.15000	5.17415	5,241.760	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,672.19000	5.67219	5,590.250	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			7.93403	86.70484	7.95473	86.50349			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Call			8,812.73000	8.81273	9,014.080		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			7.99423	84.52794	8.01533	84.32535			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			243.30000	0.24330	40.710		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	55.480		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			147.11000	0.14711	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
R214	On	01/11/2012	Bond Future	8.01	Call		0.00000	0.00000	151.490		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put		51.10000	0.05110	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			1.28800	1.28800	1.29960	1.29960		15.11	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			186.20720	0.01862	147.411	15.92	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			490.20720	0.04902	567.411	15.92	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.29740	1.29740	1.30960	1.30960		16.02	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			408.24590	0.04082	360.926	16.82	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			712.24590	0.07122	786.926	16.82	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>33,221,397,771.27</b>	<b>266,112</b>	<b>1,575,762.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.21742	100.00000	10.19267		10,000,000,000,000.00	100,000,000	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.19523	100.00000	21.14859		5,142,000,000,000.00	51,420,000	25,710,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.17370	100.00000	9.15147		5,300,000,000,000.00	53,000,000	11,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.19340	5.00000	127.17633		0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	96.20423	100.00000	95.96191		0.00	0	1,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.38940	100.00000	21.34231		0.00	0	16,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.07289	100.00000	36.99128		0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	11.20246	100.00000	11.17532		0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.43218	100.00000	14.40042		0.00	0	35,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	41.11066	100.00000	41.01107		0.00	0	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	62.92786	100.00000	62.78859			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.61173	100.00000	29.54268			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.02666	100.00000	17.98298			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.23392	100.00000	29.16309		150,000,000,000.00	0.00	1,500,000	500,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.29537	100.00000	11.26801			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.47500	100.00000	8.45447			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.29998	100.00000	8.27988			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.42119	100.00000	8.40079			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.17562	100.00000	26.11801			0.00	0	60,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.58622	100.00000	18.54119		500,000,000,000.00	0.00	5,000,000	6,000,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	28.20979	100.00000	28.14770			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.14214	100.00000	22.08850			0.00	0	100,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.10211	100.00000	18.05826			0.00	0	4,400,000.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.68537	100.00000	10.65948			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.69700	100.00000	73.53300			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	52.21320	100.00000	52.09827			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	42.78768	100.00000	42.68403			0.00	0	0.00

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	66.44845	100.00000	66.28748			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	83.79205	100.00000	83.66412			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	98.22577	100.00000	97.96728			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	37.58865	100.00000	37.50101			3,980,000,000,000.00	39,800,000	17,700,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.59859	100.00000	20.55055			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.65522	8.00000	91.38196			109,600,000,000.00	13,700,000	7,100,000.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.60077	100.00000	19.55763			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.68191	100.00000	15.64392			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.93707	9.58000	100.91111			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.18252	100.00000	11.15544			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.83615	100.00000	13.79296			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.88283	4.50000	100.85735			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.48019	100.00000	5.46734			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.63322	100.00000	18.58955			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.82653	100.00000	4.81520			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	90.24239	100.00000	90.03195			0.00	0	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	5.20434	100.00000	5.19215			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.21809	100.00000	2.21390			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.21809	100.00000	2.21390			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.10950	6.82500	101.09090			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.55388	100.00000	6.54145			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.12182	100.00000	12.09857			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.47690	100.00000	10.45153			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.15417	100.00000	11.13265			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.95899	100.00000	21.91235			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.17853	100.00000	10.15901			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.63882	100.00000	9.62028			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.67223	100.00000	19.63429			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.82800	100.00000	18.79157			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.10232	100.00000	10.07079			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.88901	100.00000	9.85815			0.00	0	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	18.11285	100.00000	18.07781			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.32387	100.00000	22.28879			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.34766	100.00000	16.29063			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.45488	100.00000	16.42305			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.78585	100.00000	15.75533			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.48391	100.00000	15.45396			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.24278	100.00000	10.20857			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.83114	100.00000	21.71343			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	55.49893	100.00000	55.39363			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.64799	100.00000	9.60556			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.50511	100.00000	13.47899			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.30127	100.00000	14.26980			0.00	0	7,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.02516	100.00000	19.98109			20,000,000,000.00	200,000	8,400,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.54664	100.00000	9.52552			0.00	0	5,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.06067	100.00000	12.03412			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.45465	100.00000	17.41623			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	30.20907	100.00000	30.13827			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	118.14945	4.00000	118.12119			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.50315	100.00000	5.49032			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.05291	100.00000	3.04580			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	54.63856	100.00000	54.50620			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	60.41895	100.00000	60.27259			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	60.74315	100.00000	60.59600			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.75468	100.00000	19.70681			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.82519	100.00000	44.71659			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	56.25663	100.00000	56.12035			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	44.82519	100.00000	44.71659			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	67.45352	100.00000	67.29011			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	60.65117	100.00000	60.51766			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	105.05824	13.50000	105.02094			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.36379	100.00000	17.32173			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.64581	100.00000	17.60306			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.65049	100.00000	21.59804			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	84.16934	100.00000	83.97890			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	41.53762	100.00000	41.43699			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	41.49296	100.00000	41.39244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On	20/08/2015	Spot Bond			100.00000	17.08177	100.00000	17.04039			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.33775	100.00000	1.33522			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	81.88905	100.00000	81.71026			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	81.88905	100.00000	81.71026			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	31.97708	100.00000	31.89961			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	40.93824	100.00000	40.83906			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	81.65974	100.00000	81.48106			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	42.08849	100.00000	41.98652			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.63594	100.00000	14.60049			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.50443	100.00000	15.46687			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.24878	100.00000	14.21426			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.51038	100.00000	14.47523			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.62548	100.00000	14.59004			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.85988	100.00000	9.83817			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.85988	100.00000	9.83817			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On	30/07/2017	Spot Bond			100.00000	9.90923	100.00000	9.88741			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.03951	100.00000	14.00550			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.90923	100.00000	9.88741			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.81052	100.00000	9.78894			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.87362	100.00000	21.83224			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.01248	100.00000	21.95915			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	89.57895	100.00000	89.36515			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.75350	100.00000	41.65236			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.73871	100.00000	13.70543			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.75350	100.00000	41.65236			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	89.57895	100.00000	89.36515			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.13245	100.00000	9.11033			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.12472	100.00000	9.10262			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.13547	100.00000	9.11333			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.91402	100.00000	8.89243			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	41.38129	100.00000	41.28104			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.35865	100.00000	9.33598			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	83.95000	100.00000	83.76219			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On	12/07/2013	Spot Bond			100.00000	57.36912	100.00000	57.23015			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	83.95000	100.00000	83.76219			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.22659	100.00000	11.19940			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.34573	100.00000	29.27464			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.07051	100.00000	35.99111			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	37.71688	100.00000	37.62551			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	98.28837	100.00000	98.02971			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.47170	100.00000	7.45360			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.48184	100.00000	7.46372			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.76892	100.00000	6.75607			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	37.81238	100.00000	38.07719			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.71240	100.00000	3.70419			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.54118	100.00000	4.53118			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.68533	100.00000	5.67457			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.86102	100.00000	3.85252			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.00874	100.00000	3.99992			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.66297	100.00000	8.64198			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.42102	100.00000	23.36428			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	23.42102	100.00000	23.36428			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	37.81238	100.00000	38.07719			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	23.10335	100.00000	23.04738			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	22.09876	100.00000	22.04522			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	22.04124	100.00000	21.98784			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	8.51907	100.00000	8.49843			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	11.16888	100.00000	11.14182			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	8.50799	100.00000	8.48739			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	9.73255	100.00000	9.71113			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	89.75502	100.00000	89.54081			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	9.78191	100.00000	9.76038			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	22.09876	100.00000	22.04522			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	11.31408	100.00000	11.28667		11,996,000,000.00	119,960	52,959.00	
ACL144	On	20/12/2016			100.00000	10.61058	100.00000	10.58488			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.69618	100.00000	8.67511			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	49.88488	100.00000	49.76403			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	29.59977	100.00000	29.54117			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	29.32143	100.00000	29.26338			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.00000	10.51404	100.00000	10.49322			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	30.56094	100.00000	30.48691			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.81447	100.00000	16.78118			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.62785	100.00000	16.59492			0.00	0	1,000,000.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.99012	100.00000	16.95648			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.49052	100.00000	10.46976			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	10.07909	100.00000	10.05913			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.84740	100.00000	16.81405			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.96816	100.00000	16.93457			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.94714	100.00000	10.93004			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.19771	100.00000	13.17157			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.90230	100.00000	16.86883			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.62083	100.00000	31.54423			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.07509	100.00000	21.02404			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.05698	100.00000	28.98658			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.35306	100.00000	12.33365			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.91127	100.00000	9.88727			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.37282	1.75000	102.35615			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170 On	20/03/2015	Spot Bond				100.00000	16.59601	100.00000	16.55581			0.00	0	0.00
ACL171 On	30/11/2012	Spot Bond				100.00000	78.85615	100.00000	78.69422			0.00	0	0.00
ACL172 On	20/06/2015	Spot Bond				100.00000	16.61625	100.00000	16.57600			0.00	0	0.00
ACL173 On	20/06/2017	Spot Bond				100.00000	9.83489	100.00000	9.81105			0.00	0	0.00
ACL174 On	20/06/2019	Spot Bond				100.00000	8.88330	100.00000	8.86178			0.00	0	0.00
ACL175 On	20/06/2019	Spot Bond				100.00000	8.32549	100.00000	8.30533			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond				100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond				100.00000	41.22235	100.00000	41.08469			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond				100.00000	22.63648	100.00000	22.56088			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond				100.00000	78.57638	100.00000	78.41504			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond				100.00000	9.26516	100.00000	9.22424			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond				100.00000	1.64900	100.00000	1.64172		620,000,000,000.00	0.00	6,200,000	2,000,000.00
ACL182 On	20/06/2017	Spot Bond				100.00000	1.64900	100.00000	1.64172			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond				100.00000	0.29349	100.00000	0.29219			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond				100.00000	76.29960	100.00000	76.14730			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond				100.00000	76.27770	100.00000	76.12545			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond				100.00000	64.03129	100.00000	63.88958			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond				100.00000	2.70105	100.00000	2.69451			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.14812	100.00000	23.09204			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.92135	100.00000	23.86340			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.43684	100.00000	24.37765			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.08040	100.00000	12.05382			0.00	0	7,800,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.36715	100.00000	14.33535			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.13486	100.00000	23.07881			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.73601	100.00000	19.69256			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.20912	100.00000	22.15532			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.36890	100.00000	14.33711			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.83688	100.00000	5.82321			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.90277	100.00000	34.82510			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.96766	100.00000	9.94352			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.44895	100.00000	13.41919			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.74791	100.00000	16.69562			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.12429	100.00000	10.09268			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.86133	100.00000	34.75249			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.01747	100.00000	21.96874			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.73485	100.00000	9.71126			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	42.22151	100.00000	42.11922			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	48.19226	100.00000	48.08618			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.37637	100.00000	21.32459			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.12883	100.00000	27.06879			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.35758	100.00000	14.32581			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	33.09196	100.00000	33.01179			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.88806	100.00000	16.84715			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	60.79326	100.00000	60.64598			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.66571	100.00000	17.62291			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.63507	100.00000	17.59235			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.37226	100.00000	13.33987			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.54315	100.00000	17.50065			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.61008	100.00000	13.57711			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.77207	100.00000	16.73144			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.77207	100.00000	16.73144			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.86004	100.00000	14.82405			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.27712	100.00000	15.24011			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.38758	100.00000	16.34788			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.66571	100.00000	17.62291			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.82453	100.00000	15.78619			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.69116	8.00000	100.66949			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.05534	100.00000	13.02373			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.05534	100.00000	13.02373			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.05534	100.00000	13.02373			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.39842	100.00000	23.34173			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	59.21110	100.00000	59.06765			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.54141	100.00000	15.50377			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.87717	100.00000	14.82969			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.60445	100.00000	15.55464			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.01612	100.00000	19.96762			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	18.65940	100.00000	18.61420			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.71429	100.00000	16.67381			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.68665	100.00000	4.67778			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.19841	100.00000	20.14948			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.38282	100.00000	18.33828			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.34742	100.00000	11.31993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.34742	100.00000	11.31993			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.71957	100.00000	13.68634			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.88777	100.00000	11.85898			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	24.42763	100.00000	24.36846			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	17.02739	100.00000	16.98615			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.66860	100.00000	3.66053			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.73297	100.00000	8.71640			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.75135	100.00000	9.73285			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.24716	100.00000	10.22447			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	34.16933	100.00000	34.08654			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	59.13260	100.00000	58.98935			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	32.25090	100.00000	32.17278			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	31.19252	100.00000	31.11695			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	59.75712	100.00000	59.61236			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	37.29904	100.00000	37.20867			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On	31/03/2013			100.00000	59.33240	100.00000	59.18867			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	8.66062	100.00000	8.63963			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	21.75845	100.00000	21.70574			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	24.64595	100.00000	24.27560			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	51.41590	100.00000	51.30273			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.02968	100.00000	10.00538			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.07922	100.00000	10.05480			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.22785	100.00000	10.20308			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	10.72330	100.00000	10.69733			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.21876	100.00000	11.19158			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	12.60602	100.00000	12.57548			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.61357	100.00000	3.60482			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	8.89284	100.00000	8.87129			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.23662	100.00000	9.21424			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.38396	100.00000	9.36122			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.43307	100.00000	9.41021			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.02241	100.00000	9.99812			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	10.80820	100.00000	10.78202			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DUOn	30/10/2016	Spot Bond				100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.26275	100.00000	2.25727			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	9.06567	100.00000	9.04371			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	9.67321	100.00000	9.64977			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	9.83890	100.00000	9.81506			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	106.30879	8.00000	106.28524			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	10.33597	100.00000	10.31093			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	11.21964	100.00000	11.19247			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.61517	100.00000	1.61126			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	32.65941	100.00000	32.58673		3,000,000,000,000.00	30,000,000	19,200,000.00	
BIDC14 On	26/10/2012	Spot Bond				100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
BIDC20 On	02/08/2012	Spot Bond				100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	32.15859	1,000.00000	31.87773			0.00	0	0.00
BIDC22 On	27/07/2012	Spot Bond				100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
BIDC23 On	26/10/2012	Spot Bond				100.00000	80.93126	100.00000	80.75221		97,900,000,000,000.00	979,000,000	800,000,000.00	
BLG1A4 On	21/11/2015	Spot Bond				100.00000	13.43929	100.00000	13.40673			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	7.53188	100.00000	7.51363			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.54406	100.00000	8.52336			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.46179	100.00000	13.42918			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.83316	100.00000	13.79965			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.50837	100.00000	14.47321			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.32173	100.00000	17.27976			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.16525	100.00000	16.12610			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	61.23544	100.00000	61.08709			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	59.18340	100.00000	59.04002			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	76.35570	100.00000	76.20114			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	42.00577	100.00000	41.87463			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.45130	100.00000	7.43324			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	102.04147	100.00000	101.76568			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.88740	100.00000	29.82161			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.96150	100.00000	19.91756			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.77907	100.00000	12.74811			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.56608	100.00000	31.48961		3,000,000,000,000.00	0.00	30,000,000	15,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.97232	100.00000	16.93495			0.00	0	12,100,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.31244	8.00000	120.28679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	11.65502	100.00000	11.55995			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.72452	8.00000	117.69916			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.30210	100.00000	18.24496			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.98917	100.00000	12.96057			0.00	0	5,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.71724	100.00000	13.68688			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.98159	100.00000	12.95285			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.16285	100.00000	15.12948			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.68461	100.00000	14.64904			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.73035	12.05000	100.70879			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	68.48296	100.00000	68.31706			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	32.07306	100.00000	31.99536			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.91921	100.00000	22.86369			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	98.39424	100.00000	98.13734			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.54626	100.00000	18.48835			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	89.40948	100.00000	89.19609			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	62.76940	100.00000	62.61734			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	34.03934	100.00000	33.95689			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	60.77017	100.00000	60.62295			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	60.77017	100.00000	60.62295			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	60.77017	100.00000	60.62295			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	44.78612	100.00000	44.67761			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	60.79719	100.00000	60.64990			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	60.52702	100.00000	60.38039			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	60.31089	100.00000	60.16478			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	65.06955	100.00000	64.91192			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.24438	100.00000	21.19291			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	59.19918	100.00000	59.05577			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.08645	100.00000	21.03537			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	41.56740	100.00000	41.46669			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	41.30685	100.00000	41.20678			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.92123	100.00000	21.86812			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	44.93591	100.00000	44.82705			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	44.67235	100.00000	44.56413			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	45.48939	100.00000	45.37919			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	60.85122	100.00000	60.70380			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	60.66210	100.00000	60.51515			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.82794	100.00000	41.72661			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.20443	100.00000	53.08732			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.82058	13.64000	103.78316			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	49.39433	100.00000	49.28561			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	46.96016	100.00000	46.84640			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	95.63189	100.00000	95.38855			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.62083	100.00000	31.54423			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	43.05623	100.00000	42.95193			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	43.05623	100.00000	42.95193			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	56.65513	100.00000	56.51788			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.43302	100.00000	19.38594			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	98.05792	100.00000	97.80190			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.35866	100.00000	14.32387			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.15984	100.00000	14.12554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164 On	30/04/2014	Spot Bond			100.00000	31.18642	100.00000	31.11087			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.18642	100.00000	31.11087			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.18642	100.00000	31.11087			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.18247	100.00000	31.10692			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.18642	100.00000	31.11087			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.18642	100.00000	31.11087			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.24878	100.00000	14.21426			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.18642	100.00000	31.11087			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	95.35025	100.00000	95.10763			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	58.96323	100.00000	58.82038			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	59.32184	100.00000	59.17814			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	59.08980	100.00000	58.94665			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	59.08980	100.00000	58.94665			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.99863	100.00000	28.92837			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.64080	100.00000	11.61259			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66718	100.00000	66.66717			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66718	100.00000	66.66717			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.31851	100.00000	14.28382			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On	01/07/2021	Spot Bond			100.00000	10.88990	100.00000	10.86592			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.31851	100.00000	14.28382			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.14118	100.00000	11.11419			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.16505	100.00000	36.07744			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.74607	100.00000	37.65463			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	100.10268	100.00000	99.84131			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	98.06588	100.00000	97.80983			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.21218	2.76000	101.20456			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.89981	100.00000	13.86614			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.91381	2.76000	106.89180			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.44470	8.25000	103.42210			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.75933	100.00000	37.66785			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.31851	100.00000	14.28382			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.31851	100.00000	14.28382			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.73549	100.00000	4.72444			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.41740	2.40000	111.39558			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.55017	100.00000	14.51493			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	60.30918	100.00000	60.16308			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209 On	20/03/2013	Spot Bond			100.00000	60.63509	100.00000	60.48820			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	61.40776	100.00000	61.25900			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	44.10587	100.00000	43.99902			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.24613	100.00000	20.19709			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.32793	100.00000	20.27869			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.44586	8.52000	102.42251			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.53216	100.00000	20.48243			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.44107	100.00000	20.39155			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.28728	100.00000	9.26478			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.28728	100.00000	9.26478			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.41036	8.64500	102.38668			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.41036	8.64500	102.38668			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.31647	100.00000	37.22608			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.08790	100.00000	38.99320			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.43298	100.00000	12.40546			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.15174	100.00000	11.12472			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.08252	100.00000	12.05324			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	61.01682	100.00000	60.86900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229 On	14/06/2013	Spot Bond			100.00000	61.03875	100.00000	60.89088			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.06943	100.00000	20.02081			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.06943	100.00000	20.02081			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	39.48564	100.00000	39.40747			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	66.17929	100.00000	66.01896			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	57.00768	100.00000	56.86957			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	57.00768	100.00000	56.86957			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.73974	100.00000	15.78153			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.22112	100.00000	10.19636			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	65.66640	100.00000	65.50732			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	11.03716	100.00000	11.01531			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.80567	100.00000	17.76254			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.50050	100.00000	10.47507			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	104.07234	9.35000	104.04622			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	104.07234	9.35000	104.04622			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.76254	100.00000	17.71951			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.78410	100.00000	17.74102			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.45234	100.00000	15.41492			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On	24/02/2017			100.00000	15.39409	100.00000	15.35680			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.69039	100.00000	16.64996			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	15.12611	100.00000	15.08946			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.28142	100.00000	16.24199			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.28142	100.00000	16.24199			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.28142	100.00000	16.24199			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.28142	100.00000	16.24199			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.28142	100.00000	16.24199			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.46098	100.00000	16.42110			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.53685	100.00000	9.51374			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.53685	100.00000	9.51374			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.53685	100.00000	9.51374			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.53685	100.00000	9.51374			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.53685	100.00000	9.51374			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.59062	100.00000	9.56738			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	103.33238	9.65000	103.30592			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	31.41081	100.00000	31.33472			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	23.21331	100.00000	23.15708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265 On	02/04/2013	Spot Bond			100.00000	58.45784	100.00000	58.27533			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	29.27840	100.00000	29.20748			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	29.27840	100.00000	29.20748			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.11920	100.00000	7.92254			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	11.58094	100.00000	11.55288			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.52024	100.00000	14.48507			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.21786	100.00000	13.18584			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.72575	100.00000	9.70219			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.67119	100.00000	9.64776			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.72575	100.00000	9.70219			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.52029	100.00000	9.49057			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	10.97019	100.00000	10.93595			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	10.93595	100.00000	10.90180			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.70393	100.00000	9.68042			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	19.78422	100.00000	19.73629			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.35876	100.00000	9.32954			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.00000	18.35461	100.00000	18.29730			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.00000	9.67279	100.00000	9.64259			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On	20/09/2015	Spot Bond			100.00000	13.93692	100.00000	13.88870			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.64331	100.00000	1.63594			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.63144	100.00000	1.62388			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.63144	100.00000	1.62388			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.61230	100.00000	1.60446			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	22.38689	100.00000	22.33707			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	22.38689	100.00000	22.33707			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	60.50560	100.00000	60.37169			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	61.95010	100.00000	61.80002			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	61.92222	100.00000	61.77220			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	96.58681	100.00000	96.36157			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	91.69168	100.00000	91.47677			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	61.90827	100.00000	61.75830			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	63.55900	100.00000	63.41910			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	54.62904	100.00000	54.49670		1,400,000,000,000.00	0.00	14,000,000	7,000,000.00
CLN54	On	30/04/2013	Spot Bond			100.00000	54.62904	100.00000	54.49670			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.47742	100.00000	7.45930			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	60.37613	100.00000	60.24250			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	60.38978	100.00000	60.25612			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	61.92222	100.00000	61.77220			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	61.92222	100.00000	61.77220			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.88038	100.00000	14.84434			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	62.64917	100.00000	62.51051			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.24716	100.00000	10.22447			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00183	100.00000	0.00182			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00204	100.00000	0.00203			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	89.74602	100.00000	89.53029			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	89.78707	100.00000	89.57124			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	89.76947	100.00000	89.55369			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	124.74555	100.00000	124.42936			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	89.80759	100.00000	89.59171			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	10.51542	100.00000	10.48994			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.51542	100.00000	10.48994			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.25996	100.00000	11.23268			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	10.66470	100.00000	10.63886			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	9.94401	100.00000	9.91993			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	57.86458	100.00000	57.68392			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	10.05314	100.00000	10.02879			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	1.78909	100.00000	1.78114			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	19.27788	100.00000	19.23545			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	61.78143	100.00000	61.64469			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	11.00731	100.00000	10.98294			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	13.86128	100.00000	13.83060			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	18.03277	100.00000	17.99286			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	14.46817	100.00000	14.43631			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	72.22395	100.00000	72.08920			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.61087	5.86800	102.59484			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	101.24444	7.17500	101.22488			0.00	0	100,000.00
CPL003	On	28/02/2017			100.00000	10.16834	100.00000	10.14371			0.00	0	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	17.59069	100.00000	17.54808			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	92.76407	100.00000	92.53559			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	8.77915	100.00000	100.00000			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	88.79294	100.00000	88.58352			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	88.95581	100.00000	88.74601			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	64.84070	100.00000	64.69680			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	68.67766	100.00000	99.72677			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	68.52934	100.00000	99.72678			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	62.21228	100.00000	62.07420			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	88.05989	100.00000	87.85414			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	88.74979	100.00000	88.54047			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	88.74979	100.00000	88.54047			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	88.74547	100.00000	88.53617			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	87.95236	100.00000	87.74638			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.07171	100,000.00000	0.06703			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	20.96896	100.00000	20.87674			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	52.19654	100.00000	52.08038			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	20.32684	100.00000	20.28184			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	14.19082	100.00000	14.15924			0.00	0	79,937,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.17286	100.00000	14.14132			0.00	0	197,650,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	84.72396	100.00000	84.53097			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	13.63169	100.00000	20.33633			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.99702	100.00000	15.95827			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	77.48903	100.00000	77.48903			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.44155	100.00000	14.40770			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.69532	2.55000	102.67480			0.00	0	318,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	10.79087	100.00000	10.76711			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.77368	100.00000	14.74116			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.84265	8.00000	117.81752			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.49976	100.00000	14.46463			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	92.14461	100.00000	91.91931			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	92.13342	100.00000	91.90816			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.79209	100.00000	25.73193			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.01881	100.00000	21.97034			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.10069	100.00000	17.05927			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On	25/04/2017	Spot Bond			100.00000	10.63108	100.00000	10.59789			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	97.67813	100.00000	97.42441			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.57098	100.00000	24.51145			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	97.96562	100.00000	97.71117			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.89430	100.00000	23.83642			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	98.08542	100.00000	97.83065			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.72713	100.00000	24.66723			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.77682	100.00000	44.66835			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	23.32173	100.00000	23.26524			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.67822	100.00000	14.64265			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.80107	100.00000	44.69254			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.50276	100.00000	18.46202			0.00	0	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.57739	9.25000	102.55205			925,000,000,000.00	100,000,000	713,541,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.18579	10.00000	100.15922			800,480,000,000.00	80,048,000	304,048,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.57826	7.85000	102.55668			0.00	0	82,366,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.82008	7.50000	102.79952			60,000,000,000.00	8,000,000	615,067,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	91.22120	100.00000	91.00033			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.20511	100.00000	10.18038			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On	02/08/2023			100.00000	9.93079	100.00000	9.90673			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	45.54289	100.00000	45.43256			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	45.74598	100.00000	45.63515			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	101.77233	8.37500	101.74941			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	46.76140	100.00000	46.64812			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	28.50390	100.00000	28.44115			0.00	0	16,900,000.00
FRB05	On	21/12/2018			100.00000	9.82317	100.00000	9.80143			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.46425	100.00000	100.19491			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	92.50668	100.00000	92.27827			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.88680	100.00000	10.86043			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.67874	100.00000	8.65772			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	9.32446	100.00000	9.30187			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	13.63632	100.00000	13.60614			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.88060	100.00000	9.85666			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	37.60903	100.00000	37.52133			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	51.61374	100.00000	51.50013			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.09348	100.00000	3.08627			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.41481	100.00000	3.40726			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.89711	100.00000	3.88849			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31063	100.00000	0.31004			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02067	100.00000	0.02063			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01905	100.00000	0.01901			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	31.99997	100.00000	31.92915			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	55.32208	100.00000	55.18807			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.89309	100.00000	14.85700			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.31054	100.00000	35.24063			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.79951	100.00000	30.73854			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.52024	100.00000	14.48507			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.52024	100.00000	14.48507			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.39607	100.00000	11.36847			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.29886	100.00000	14.26422			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On	20/06/2017			100.00000	11.52637	100.00000	11.49845			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	64.26194	100.00000	64.10627			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	14.78348	100.00000	14.74766			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	97.47591	100.00000	97.22273			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.10770	100.00000	10.08321			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.00255	100.00000	10.97590			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	31.97083	100.00000	31.89339			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.39651	100.00000	9.36462			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.05852	100.00000	9.02416			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	14.62129	100.00000	14.58586			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	10.97527	100.00000	10.94869			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	13.04870	100.00000	13.01710			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	13.97630	100.00000	13.94244			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	10.50602	100.00000	10.48057			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	11.79374	100.00000	11.76516			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	15.27492	100.00000	15.23792			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	12.63007	100.00000	12.58838			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	7.12714	100.00000	7.09650			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126 On	20/09/2017	Spot Bond			100.00000	12.00989	100.00000	11.96510			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.10143	100.00000	14.04885			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.98053	100.00000	10.93958			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.63757	100.00000	11.59417			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.45535	100.00000	13.40518			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.56836	100.00000	12.52149			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	13.99193	100.00000	13.93975			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	14.78037	100.00000	14.72525			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.24950	100.00000	13.19667			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	12.73843	100.00000	12.68543			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	11.52753	100.00000	11.47957			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	11.33464	100.00000	11.28749			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	13.94933	100.00000	13.89129			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	13.78859	100.00000	13.73122			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	13.34924	100.00000	13.29369			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	13.83900	100.00000	13.77881			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	1.04722	100.00000	1.04213			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	1.02882	100.00000	1.02345			0.00	0	61,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On	20/09/2017			100.00000	1.02882	100.00000	1.02345			0.00	0	30,500,000.00
FRC145	On	20/09/2017			100.00000	1.00226	100.00000	1.33635			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.52583	100.00000	32.45385			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.74123	100.00000	27.67403			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.06360	100.00000	18.01984			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.87661	100.00000	14.84057			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	38.68008	100.00000	38.58638			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.78075	6.90500	100.76201			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.98180	100.00000	9.95762			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	57.41087	100.00000	57.27180			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	29.47699	100.00000	29.40558			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.21774	100.00000	9.19541			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.01574	5.87500	100.00000			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.75783	100.00000	11.72934			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	11.85523	100.00000	11.82651			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	4.55310	100.00000	4.54308			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	22.74132	100.00000	22.69829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On	31/01/2022	Spot Bond			100.00000	4.17244	100.00000	4.16325			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.83798	100.00000	5.82513			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	89.77241	100.00000	89.55661			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.55430	100.00000	11.53244			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	89.88048	100.00000	89.66596			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.23284	100.00000	10.20805			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.42189	100.00000	17.37968			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.62734	100.00000	17.58464			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.88642	100.00000	15.84793			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.37944	4.73000	105.35217			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	90.30527	100.00000	90.08974			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.10269	100.00000	16.06368			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.50235	100.00000	10.47690			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.69289	100.00000	11.66456			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.64568	100.00000	25.58356			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.29470	100.00000	13.26249			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.88343	100.00000	12.85222			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	89.45789	100.00000	89.24439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On	20/12/2012	Spot Bond			100.00000	89.44689	100.00000	89.23341			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.29670	100.00000	61.17535			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.30287	100.00000	61.18150			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.32752	100.00000	61.20611			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	60.17580	100.00000	60.03003			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.17234	100.00000	11.15023			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.64330	100.00000	15.66529			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.16059	100.00000	11.13849			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.81147	100.00000	19.77225			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.13512	100.00000	16.25813			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.98629	100.00000	14.94999			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.99575	100.00000	45.88432			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	49.31149	100.00000	49.19202			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	46.10474	100.00000	45.99305			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	49.42885	100.00000	49.30911			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	46.37302	100.00000	46.26067			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	46.45686	100.00000	46.34431			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	47.33714	100.00000	47.22246			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	48.41863	100.00000	48.30133			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	49.09770	100.00000	48.97876			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.78715	100.00000	20.73869			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	43.31345	100.00000	43.20852		174,000,000,000.00		1,740,000	580,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.51000	100.00000	27.44336			0.00	0	250,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.15132	100.00000	17.09777			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.27039	100.00000	12.24068			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.35780	100.00000	10.32546			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.06634	100.00000	9.04438			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.29976	100.00000	0.29883			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.80003	100.00000	2.79387		420,000,000,000.00		4,200,000	700,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	6.91747	100.00000	7.40527			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.01901	100.00000	3.01198			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.25339	100.00000	11.22613			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.07292	100.00000	10.04852			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	82.38819	100.00000	82.20509			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	45.74922	100.00000	45.63839			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.34670	100.00000	7.32889			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	41.44403	100.00000	41.34363			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.23270	2.00000	103.21359			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	58.28554	100.00000	58.14434			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	59.66414	100.00000	59.51960			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	63.06779	100.00000	62.87088			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.97719	100.00000	0.97335			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.66359	100.00000	12.62405			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	60.94449	100.00000	60.75422			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	60.18695	100.00000	59.99904			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	9.24018	100.00000	9.19740			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.29859	100.00000	8.27269			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.35354	100.00000	15.30561			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.72997	100.00000	28.63828			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.43973	100.00000	18.38216			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.83799	100.00000	20.74535			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	28.78873	100.00000	28.72536			0.00	0	1,800,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.81821	100.00000	22.76799			0.00	0	1,800,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.49311	9.00000	99.46641			0.00	0	1,500,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.14012	8.00000	105.11498			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.24648	100.00000	14.21495			0.00	0	50,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.26092	9.00000	101.24465			0.00	0	5,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.06669	100.00000	12.03998			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.62903	100.00000	13.59870			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.18533	100.00000	10.16278			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.82097	100.00000	13.78749			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.69057	100.00000	17.63534			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.87638	9.48500	102.85034			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.15000	100.00000	69.99390			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	70.77724	100.00000	70.64785			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.92545	100.00000	70.79088			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	68.61335	100.00000	68.61334			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	95.82647	100.00000	95.58264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT18	On	30/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			40,600,000,000,000.00	406,000,000	300,000,000.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	94.00747	100.00000	93.77067			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	94.02283	100.00000	93.78600			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	94.12115	100.00000	93.88406			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	97.06000	100.00000	96.80855			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	99.99993	100.00000	99.99986			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD178	On	05/11/2012			100.00000	99.99966	100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.60393	100.00000	7.58550			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.48507	100.00000	9.46210			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	96.97637	100.00000	96.72513			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	97.11974	100.00000	96.86813			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	97.17949	100.00000	96.92772			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	97.39455	100.00000	97.14222			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	22.34183	100.00000	22.28771			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	12.37813	100.00000	12.34814		1,000,000,000,000.00	10,000,000	10,000,000.00	
GRT03	On	15/10/2015			100.00000	12.64723	100.00000	12.61660			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.29636	100.00000	10.27141			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	19.30950	100.00000	19.26272		1,000,000,000,000.00	10,000,000	10,000,000.00	
GSIZ16	On	23/09/2016			100.00000	10.64647	100.00000	10.62068			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	9.33789	100.00000	9.29683			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	84.78423	100.00000	84.59327			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013			100.00000	55.90220	100.00000	55.76678			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3On	19/07/2013	Spot Bond			100.00000	55.90220	100.00000	55.76678			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	51.14932	100.00000	51.05254			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	56.52333	100.00000	56.41609			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	56.37814	100.00000	56.24156			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.68104	100.00000	15.64305			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.11027	100.00000	17.06881			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	56.02308	100.00000	55.88735			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	56.50404	100.00000	56.36716			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.01122	100.00000	15.97243			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.44044	100.00000	17.39820			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	56.17920	100.00000	56.04310			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	56.73068	100.00000	56.59324			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.43574	100.00000	16.39593			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.86497	100.00000	17.82169			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	56.73320	100.00000	56.59576			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	57.03286	100.00000	56.89469			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.95460	100.00000	16.91353			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	57.41310	100.00000	57.27401			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2On	19/07/2013	Spot Bond			100.00000	58.42036	100.00000	58.27883			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	9.90921	100.00000	9.88740		30,000,000,000.00		300,000	31,500,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	108,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.21701	100.00000	6.20325			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	9.27041	100.00000	9.25000			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	9.27040	100.00000	9.25000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.37365	2.00000	100.35507		1,140,000,000,000.00		570,000,000	200,400,000.00
I2038	On 31/01/2038	Spot Bond			2.25000	100.37432	2.25000	100.35507		675,000,000,000.00		300,000,000	260,000,000.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.42724	2.50000	100.40687		1,125,000,000,000.00		450,000,000	350,000,000.00
IBC01	On 16/03/2015	Spot Bond			100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	99.57414	100.00000	99.31001			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	90.94937	100.00000	90.72916			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	92.24359	100.00000	92.01695			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	24.91478	100.00000	24.85993			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond			100.00000	61.73774	100.00000	61.58817			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	17.53520	100.00000	17.49272			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	16.62949	100.00000	16.58920			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	59.34534	100.00000	59.20157			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	42.24472	100.00000	42.14238			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.56650	100.00000	29.49488		6,000,000,000,000.00	60,000,000	30,000,000.00	
IBL20	On	15/03/2014	Spot Bond			100.00000	36.37055	100.00000	36.29050			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.71451	100.00000	17.67551			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.51272	100.00000	14.48077			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.27227	100.00000	33.19864			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.55054	100.00000	26.48622			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	23.05753	100.00000	23.00168			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.65964	1.75000	106.64055			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.74163	8.27000	103.71854			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	22.16216	100.00000	22.10846			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.57117	100.00000	9.54799			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.04731	100.00000	5.03620			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.80003	100.00000	2.79387			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.44661	100.00000	17.39214			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.52288	100.00000	10.49003			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.87662	8.76500	102.85250			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.17653	100.00000	18.39103			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On	15/06/2017	Spot Bond			100.00000	8.77778	100.00000	11.11537			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	59.49863	100.00000	59.36767			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.79716	100.00000	16.75998			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.79716	100.00000	16.75998			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.01342	5.00000	100.00000			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.34714	100.00000	15.29340			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.06934	100.00000	15.01657			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.89964	100.00000	20.85339			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.86076	100.00000	21.80780			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.86076	100.00000	21.80780			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.69516	100.00000	10.66176			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.19343	100.00000	8.17358			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.95387	100.00000	22.90333			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	58.58789	100.00000	58.45893			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.07365	100.00000	15.30550			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	87.52556	100.00000	87.32201			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	86.12033	100.00000	85.92326			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	84.75951	100.00000	84.56861			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND231	On	31/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667		200,000,000,000.00	2,000,000	1,000,000.00	
IND232	On	07/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805		1,700,000,000,000.00	17,000,000	17,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			400,000,000,000.00	4,000,000	7,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	65.89370	100.00000	65.73408			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.98481	100.00000	14.94851			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.38758	100.00000	16.34788			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.27712	100.00000	15.24011			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	80.36450	100.00000	80.19777			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	92.23398	100.00000	92.00680			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.42306	100.00000	9.40023			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013	Spot Bond			100.00000	70.88726	100.00000	70.75277			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.14582	100.00000	25.08491			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.31400	100.00000	10.28901			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	92.61497	100.00000	92.38515			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	91.66954	100.00000	91.44430			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	90.30502	100.00000	90.08636			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	87.14477	100.00000	86.86987			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.33439	6.50000	100.32264			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	58.16569	100.00000	57.98408			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	90.80022	100.00000	90.58142			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	98.85737	100.00000	98.59790			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	56.16070	100.00000	55.98536			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	88.17891	100.00000	87.89809			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	88.49937	100.00000	88.22194			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	88.24934	100.00000	87.97356			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.42772	100.00000	12.38523			0.00	0	25,000,000.00
ING166	On	02/01/2013	Spot Bond			100.00000	66.66667	100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	81.34958	100.00000	81.17157			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	54.51627	100.00000	54.38420			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.24512	100.00000	37.15489			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.24512	100.00000	37.15489			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	39.18427	100.00000	39.08934			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.41998	100.00000	35.33417			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	77.08126	100.00000	77.08126			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.37502	100.00000	23.31840			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.53791	100.00000	19.49058			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.96676	100.00000	43.86026			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.10604	100.00000	17.05264			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.33586	100.00000	12.29735			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.37262	100.00000	10.34023			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.62206	8.80000	102.59792			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.57215	100.00000	35.49385			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.75433	100.00000	13.72101			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.28675	100.00000	14.25530			0.00	0	14,500,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.77887	100.00000	24.71884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	17.88050	100.00000	17.83719			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.10341	100.00000	20.05892			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.07173	100.00000	10.04732			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.59204	100.00000	9.56880			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.00742	2.75000	100.00000			0.00	0	15,000,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.53909	2.60000	103.51813			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.30010	100.00000	10.26795			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.89932	100.00000	8.86019			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03074	100.00000	0.03061			0.00	0	106,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	66.21106	100.00000	66.06452			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	59.02652	100.00000	58.88352			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.67508	100.00000	17.63617			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.88420	100.00000	9.86025			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.24396	2.60000	102.22000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	58.54426	100.00000	58.40243			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.33087	100.00000	9.30826			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.81648	100.00000	26.75151			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	8.97476	100.00000	8.93529		11,300,000,000,000.00	0.00	113,000,000	109,000,000.00
IVF001	On	10/01/2013	Spot Bond			100.00000	73.88615	100.00000	73.58942			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	56.55862	100.00000	56.42160			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	56.22597	100.00000	56.08976			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	70.43156	100.00000	76.49605			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.22097	100.00000	72.06286			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	69.05681	100.00000	73.05540			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	63.37826	100.00000	63.23800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	69.88639	100.00000	69.88639			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.57090	100.00000	16.53442			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	37.89367	100.00000	37.80188			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.31135	100.00000	16.27184			0.00	0	3,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	93.68483	100.00000	93.45521			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	57.02948	100.00000	56.89132			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	27.88683	100.00000	27.81928			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	97.50691	100.00000	97.25233			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	63.90886	100.00000	63.75404			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	30.78974	100.00000	30.71515			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF026 On	05/10/2012	Spot Bond			100.00000	86.16652	100.00000	85.96660			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.41957	100.00000	20.37010			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.60949	100.00000	16.55764			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	81.83079	100.00000	81.65251			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	82.02998	100.00000	81.85087			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	38.13732	100.00000	38.04493			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	84.83229	100.00000	84.63905			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	95.92864	100.00000	95.68329			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.82261	100.00000	37.73098			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	65.48065	100.00000	65.32203			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.70206	100.00000	31.62526			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.61817	100.00000	27.55127			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.26295	100.00000	15.22597			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	18.17171	100.00000	18.12768			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.46509	100.00000	9.44216			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	107.91296	8.00000	102.29781			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	91.00277	100.00000	90.78189			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M On	13/12/2014	Spot Bond			100.00000	22.56980	100.00000	22.51511			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.82889	100.00000	24.77394			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.88528	100.00000	24.83020			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.42342	100.00000	12.39593			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.24775	100.00000	8.22959			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.11481	100.00000	8.09696			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.74873	8.59000	102.72512			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.67200	9.34000	100.64704			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.71922	10.01000	100.69248			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.52741	100.00000	23.47534			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.95129	100.00000	12.91992			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.93012	100.00000	7.91091			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.50298	100.00000	11.47511			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	18.82092	100.00000	18.77949			0.00	0	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.38382	100.00000	17.32954			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.46707	8.78500	101.44324			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	63.45046	100.00000	63.29675			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	103.33086	8.00000	101.31594			0.00	0	10,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014	Spot Bond			100.00000	29.12448	100.00000	29.06037			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.05787	100.00000	18.01812			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.18826	100.00000	12.16142			0.00	0	4,000,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	43.34607	100.00000	43.25013			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.97019	100.00000	6.95330			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07677	100.00000	0.07658			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.30306	100.00000	7.28536			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.39384	100.00000	7.37593			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.48462	100.00000	7.46649			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.55725	100.00000	7.53894			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.67829	100.00000	7.65969			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.73881	100.00000	7.72006			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.81144	100.00000	7.79251			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.99301	100.00000	7.97364			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	8.11405	100.00000	8.09439			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.24719	100.00000	8.22722			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020	Spot Bond			100.00000	8.36823	100.00000	8.34797			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.42875	100.00000	8.40834			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.15502	100.00000	9.13284			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	10.00232	100.00000	9.97809			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07677	100.00000	0.07658			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07677	100.00000	0.07658			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.46937	100.00000	26.40525			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	18.85676	100.00000	19.27004			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.45551	100.00000	17.41322		8,000,000,000,000.00	80,000,000	40,000,000.00	
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.81432	100.00000	9.79054			0.00	0	7,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	92.48474	100.00000	92.25638			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.44264	100.00000	21.39545			0.00	0	22,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.41734	100.00000	14.38241			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.95655	100.00000	15.92144			0.00	0	6,600,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02067	100.00000	0.02063			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	56.39324	100.00000	56.25663			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.17260	100.00000	22.12352			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.77538	100.00000	15.73716			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.06677	100.00000	8.04723			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.27162	100.00000	35.19398			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.76343	100.00000	28.69375			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.21256	100.00000	17.17468			0.00	0	10,700,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.13749	100.00000	11.11051			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	70.61752	100.00000	70.45198			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	82.58120	100.00000	82.39889			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	62.73080	100.00000	62.57882			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	76.91876	100.00000	76.91876			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.75379	100.00000	23.70884			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	39.52091	100.00000	39.44613			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.65535	100.00000	22.61248			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.48528	100.00000	21.44463			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	18.29615	100.00000	18.25183			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	61.77079	100.00000	61.62115			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	59.86415	100.00000	59.71912			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	59.68185	100.00000	59.53727			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	59.68185	100.00000	59.53727			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53 On	26/03/2013	Spot Bond			100.00000	59.68185	100.00000	59.53727			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.09235	100.00000	17.05094			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.53265	100.00000	16.49260			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.19590	100.00000	16.15666			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.82916	100.00000	17.78597			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.94006	100.00000	9.92126			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.03752	100.00000	14.00352			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.79060	100.00000	9.77207			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.05580	100.00000	12.02660			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.68059	100.00000	12.64987			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.46296	100.00000	12.43277			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.64063	100.00000	11.61244			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	88.31991	100.00000	88.18169			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	43.42615	100.00000	43.32095			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.87282	100.00000	29.81368			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	29.77628	100.00000	29.71733			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	16.93675	100.00000	16.86145			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	98.24021	100.00000	97.98169			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	21.33561	100.00000	21.28865			0.00	0	300,000.00
NED12A	On	14/12/2012	Spot Bond			100.00000	90.72607	100.00000	90.50639			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	76.78870	100.00000	76.63543			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	49.11070	100.00000	49.00260			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	39.71833	100.00000	39.62995			0.00	0	5,400,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	7.90166	100.00000	7.88251			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	18.18927	100.00000	18.14924			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	12.72938	100.00000	12.69854			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.16993	100.00000	9.14845			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.65675	100.00000	9.63550			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.50137	100.00000	12.47109			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.31423	6.82500	101.29560			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.26811	6.58500	101.25014			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	64.38120	100.00000	64.22523			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.15993	100.00000	17.10635			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			100.00000	12.73873	100.00000	12.70786			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.33345	6.92500	101.31455			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	64.58989	100.00000	64.43343			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.34481	100.00000	17.29066			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.97607	100.00000	12.94464			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.41031	7.32500	101.39031			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	64.86815	100.00000	64.71101			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.68538	100.00000	17.63016			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	96.19203	100.00000	95.94539			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	64.89424	100.00000	64.73703			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	96.33393	100.00000	96.08692			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	65.12613	100.00000	64.96835			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	96.40489	100.00000	96.15769			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	65.41598	100.00000	65.25750			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	65.79278	100.00000	65.63340			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	10.59070	100.00000	10.56506			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	101.58128	8.21500	101.55883			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.83978	100.00000	50.72121			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014 On	30/04/2014	Spot Bond			100.00000	35.32698	100.00000	35.24922			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.57112	100.00000	14.53888			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.05781	100.00000	15.02467			0.00	0	1,000,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.08814	100.00000	7.07153			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.05401	100.00000	14.02290			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	56.45951	100.00000	56.32274			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	27.50478	100.00000	27.43815			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.35762	100.00000	27.29134			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.23209	100.00000	11.20488			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	19.48616	100.00000	19.43896			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	45.63538	100.00000	45.43470			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	9.01440	100.00000	8.97476			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.53388	100.00000	11.50594			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.58277	100.00000	11.55471			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.61210	100.00000	11.58397			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.31601	100.00000	12.28618			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.09815	100.00000	13.06641			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			100.00000	17.98647	100.00000	17.94289			0.00	0	0.00
OML01	On	27/10/2015			100.00000	17.62836	100.00000	17.58934			0.00	0	103,400,000.00
OTCA03	On	31/07/2012			100.00000	77.01876	100.00000	77.01875			0.00	0	0.00
OTCA05	On	30/04/2013			100.00000	55.17667	100.00000	55.04300			0.00	0	130,000,000.00
OTCA06	On	30/04/2014			100.00000	27.41949	100.00000	27.35307			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	55.10329	100.00000	54.96980			0.00	0	122,800,000.00
OTCA08	On	30/04/2014			100.00000	27.22145	100.00000	27.15550			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	11.41339	100.00000	11.38574			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	81.97071	100.00000	81.79135			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	82.30090	100.00000	82.12081			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.50259	100.00000	17.46019			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	59.73462	100.00000	59.54608			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	97.55928	100.00000	97.30654			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	29.54879	100.00000	29.47721			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	76.50429	100.00000	76.35189			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	90.47297	100.00000	90.25445			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	60.71587	100.00000	60.56878			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	60.87994	100.00000	60.73246			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	41.83721	100.00000	41.73587			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	90.51753	100.00000	90.29889			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	29.69936	100.00000	29.62741			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	76.67004	100.00000	76.51731			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	61.15340	100.00000	61.00526			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	41.91256	100.00000	41.81103			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	90.59550	100.00000	90.37666			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	30.03593	100.00000	29.96316			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	61.64564	100.00000	61.49629			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	90.79598	100.00000	90.57667			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	30.40793	100.00000	30.33426			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	62.08317	100.00000	61.93278			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	31.95170	100.00000	31.87430			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	86.99916	100.00000	86.79542			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012	Spot Bond			100.00000	87.02059	100.00000	86.81679			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	87.10627	100.00000	86.90227			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	17.88830	100.00000	17.84893			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00193	100.00000	0.00192			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	128.13703	5.35000	128.21586		189,526,077,924,500.00	227,895,525	22,852,753,396.00	
R158P	On	15/09/2015	Spot Bond			100.00000	7.95036	100.00000	7.93286			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.53349	100.00000	3.52571			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	50.00000	100.00000	54.87760			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.23000	130.11001	7.25000	129.87300		92,404,509,050,580.00	780,706,646	12,414,631,820.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00086	100.00000	0.00085			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.70965	84.63034	218.68100	84.28564		462,133,490,450.00	2,113,000	798,720,000.00	
R197	On	07/12/2023	Spot Bond			1.55000	268.31798	1.55000	268.27149		104,522,534,150.00	67,433,893	122,291,300.00	
R201	On	21/12/2014	Spot Bond			4.84000	109.68962	4.81000	109.74597		2,234,429,560,000.00	461,659,000	2,787,944,700.00	
R202	On	07/12/2033	Spot Bond			2.14000	196.89036	2.14000	196.85312		13,482,000,000.00	6,300,000	1,140,197,450.00	
R2023	On	28/02/2023	Spot Bond			8.00000	100.41916	8.00000	100.36290		13,115,200,000,000.00	639,400,000	3,037,600,000.00	
R203	On	15/09/2017	Spot Bond			5.81000	113.78282	5.79000	113.85835		27,851,089,070,000.00	793,647,000	6,142,647,560.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			6.11500	110.73133	6.09000	110.85162			15,596,042,451,440.00	550,456,656	4,891,473,064.00
R2048	On	28/02/2048	Spot Bond			8.75000	102.26830	8.75000	102.19881			1,855,000,000,000.00	212,000,000	1,018,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	27.40413	100.00000	27.33774			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.93000	103.90599	4.88000	103.96345			27,830,190,761,600.00	645,069,120	3,378,614,120.00
R207	On	15/01/2020	Spot Bond			6.39000	105.36738	6.40000	105.28899			48,007,108,944,000.00	512,849,600	9,707,306,000.00
R208	On	31/03/2021	Spot Bond			6.53500	103.66179	6.55500	103.51174			21,123,986,989,455.00	232,438,713	9,219,577,481.00
R209	On	31/03/2036	Spot Bond			7.88000	84.72357	7.89500	84.56776			34,432,353,440,000.00	369,588,000	8,099,739,000.00
R210	On	31/03/2028	Spot Bond			2.01000	149.97708	2.01000	149.94924			497,274,000,000.00	247,400,000	764,679,824.00
R211	On	31/01/2017	Spot Bond			0.55000	121.11280	0.55000	121.09513			165,000,000.00	300,000	1,585,897,000.00
R212	On	31/01/2022	Spot Bond			1.52000	123.28555	1.52000	123.26434			50,920,000,000.00	33,500,000	953,922,000.00
R213	On	28/02/2031	Spot Bond			7.69500	96.11214	7.71000	95.95297			14,651,603,190,000.00	904,042,000	2,334,878,718.00
R214	On	28/02/2041	Spot Bond			6.50000	102.71588	6.50000	102.69813			11,583,000,000,000.00	782,000,000	6,340,970,774.00
R222C	On	15/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	60.37303	100.00000	60.24013			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.24868	100.00000	40.16009			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.83246	100.00000	26.77339			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.88830	100.00000	17.84893			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.92554	100.00000	11.89929			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	7.95036	100.00000	7.93286			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.30024	100.00000	5.28857			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.53349	100.00000	3.52571			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.67093	100.00000	48.56321			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.44728	100.00000	32.37547			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.63152	100.00000	21.58365			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.42102	100.00000	14.38910			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.61401	100.00000	9.59273			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.40934	100.00000	6.39516			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.27289	100.00000	4.26344			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.84860	100.00000	2.84229			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.89906	100.00000	1.89486			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.26604	100.00000	1.26324			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.84403	100.00000	0.84216			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.56269	100.00000	0.56144			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37512	100.00000	0.37429			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25008	100.00000	0.24953			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	0.16672	100.00000	0.16635			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11115	100.00000	0.11090			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07410	100.00000	0.07393			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04940	100.00000	0.04929			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03293	100.00000	0.03286			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02196	100.00000	0.02191			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01464	100.00000	0.01460			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00976	100.00000	0.00974			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00651	100.00000	0.00649			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00434	100.00000	0.00433			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00289	100.00000	0.00288			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00193	100.00000	0.00192			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00128	100.00000	0.00128			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00086	100.00000	0.00085			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00057	100.00000	0.00057			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	32.59177	100.00000	32.51282			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	57.22273	100.00000	57.08410			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03On	15/07/2016	Spot Bond			100.00000	12.99191	100.00000	12.96044			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.00000	18.72522	100.00000	18.66675		200,000,000,000.00	2,000,000	2,000,000.00	
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.79639	100.00000	1.78849			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	93.20395	100.00000	92.97209			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	92.02261	100.00000	91.79706			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	61.21906	100.00000	61.02793			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	61.06610	100.00000	60.87123			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.00000	16.19832	100.00000	16.15908			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	93.68485	100.00000	93.45181			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	90.30240	100.00000	90.08585			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	83.90768	100.00000	83.71827			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	20.26712	100.00000	20.21803			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.66249	5.87500	102.64643			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	99.39008	100.00000	99.12784			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	30.62664	100.00000	30.55244			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	64.99604	100.00000	64.83860			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	65.36473	100.00000	65.20638			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			100.00000	26.88110	100.00000	26.81598			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.26074	100.00000	14.23251			0.00	0	50,000,000.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.09243	100.00000	12.06313			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.77886	100.00000	13.74548			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.77886	100.00000	13.74548			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	47.69162	100.00000	47.48189			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	31.97550	100.00000	31.89804			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.29320	100.00000	24.24510			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.60932	100.00000	24.54970			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.14093	5.25000	100.12682			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43944	100.00000	0.43839			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	85.18519	100.00000	85.02773			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	71.00001	100.00000	71.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.57448	100.00000	12.54664			0.00	0	6,199,870.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.48566	100.00000	7.47146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	96.82642	100.00000	96.57623			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.29756	100.00000	15.26389			0.00	0	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.64648	100.00000	11.61826			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.68282	8.00000	108.65953			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.25580	100.00000	7.23822			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.63120	100.00000	8.61029			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00368	100.00000	0.00594		22,600,000,000,000.00	226,000,000	2,000,000,000.00	
SBK7	On	24/05/2015	Spot Bond			100.00000	20.44800	100.00000	20.40298			0.00	0	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	62.94048	100.00000	62.80117			0.00	0	3,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.69665	100.00000	11.67075			0.00	0	7,300,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.31952	5.75000	122.28456			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.29775	100.00000	43.20243			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	60.56397	100.00000	60.42993			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	62.85781	100.00000	62.71945			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	12.64762	100.00000	12.61978			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.21537	100.00000	25.15986			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	62.92786	100.00000	62.78859			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.74552	100.00000	8.72433			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.20376	100.00000	31.12816			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.13290	100.00000	23.07685			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.18161	100.00000	10.15694			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	59.17449	100.00000	59.03113			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.45421	100.00000	45.34410			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.31341	100.00000	13.28411		8,820,000,000,000.00	88,200,000	34,700,000.00	
SBS14	On	07/02/2014	Spot Bond			100.00000	32.28566	100.00000	32.20745			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.76193	100.00000	9.73828			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.21557	100.00000	8.19566			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.84030	100.00000	0.83844			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.68584	100.00000	8.66480			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.16505	100.00000	11.14034			0.00	0	40,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	102.10012	10.05000	102.07292			0.00	0	300,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.62165	100.00000	8.59473			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.34100	100.00000	17.29899			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.33177	100.00000	9.30263			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.07836	100.00000	8.05314			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.05440	8.00000	107.03909			0.00	0	2,600,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.52682	100.00000	9.50586			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.23920	100.00000	10.21665			0.00	0	1,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	67.03337	100.00000	66.88581			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.71878	100.00000	15.68418			0.00	0	3,900,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	57.91764	100.00000	57.78257			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.22230	100.00000	6.20853			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.04731	100.00000	5.03620			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.30835	100.00000	11.28095			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	75.30759	100.00000	75.16761			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.52370	100.00000	2.51759			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04044	100.00000	0.04033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBLOn	03/04/2017	Spot Bond			6.50000	100.33439	6.50000	100.32264			0.00	0	0.00
SHS01 On	15/12/2016	Spot Bond			100.00000	11.17277	100.00000	11.14571			0.00	0	49,000,000.00
SHS02 On	29/06/2013	Spot Bond			100.00000	59.06412	100.00000	58.92103			0.00	0	0.00
SHS03 On	29/06/2015	Spot Bond			100.00000	17.12395	100.00000	17.08247			0.00	0	0.00
SHS04 On	29/06/2017	Spot Bond			100.00000	10.00156	100.00000	9.97733			0.00	0	0.00
SHS05 On	29/06/2017	Spot Bond			8.75000	101.97516	8.75000	101.95913			0.00	0	0.00
SLI1 On	15/08/2013	Spot Bond			100.00000	52.84040	100.00000	52.72282			0.00	0	3,000,000.00
SLI2 On	15/08/2016	Spot Bond			100.00000	17.43340	100.00000	17.39460			0.00	0	8,200,000.00
SMF1 On	27/06/2013	Spot Bond			100.00000	53.63547	100.00000	53.51677			0.00	0	0.00
SNT01 On	15/09/2017	Spot Bond			100.00000	12.64762	100.00000	12.61978			0.00	0	10,300,000.00
SPDA1 On	21/08/2014	Spot Bond			100.00000	22.99347	100.00000	22.93777			0.00	0	0.00
SPDA2 On	21/08/2016	Spot Bond			100.00000	10.82943	100.00000	10.80320			0.00	0	0.00
SPDA3 On	21/08/2015	Spot Bond			100.00000	14.25516	100.00000	14.22063			0.00	0	0.00
SPDA4 On	21/08/2017	Spot Bond			100.00000	9.41610	100.00000	9.39330			0.00	0	0.00
SSA01 On	28/06/2016	Spot Bond			100.00000	14.18546	100.00000	14.15407			0.00	0	0.00
SSA02 On	20/04/2015	Spot Bond			100.00000	16.22562	100.00000	16.17496		500,000,000,000.00	5,000,000	15,000,000.00	
SSN001 On	01/03/2017	Spot Bond			100.00000	10.35586	100.00000	10.33077			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.00000	9.91328	100.00000	9.88926			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003 On	25/04/2017	Spot Bond			100.00000	9.69949	100.00000	9.66921			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.75266	100.00000	8.73008			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	101.97444	6.75000	101.95126			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	22.32387	100.00000	22.28879			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.32953	7.25000	100.31012			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	11.57554	100.00000	11.53940			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	99.54398	8.75000	99.48717			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	102.64721	13.50000	102.55785			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872 On	13/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	64.12439	100.00000	63.98209			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN922	On	20/08/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	85.68075	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	23.14148	100.00000	23.09026			0.00	0	352,023.00
SZ25	On	30/09/2025			100.00000	11.82160	100.00000	11.79544			0.00	0	0.00
T018	On	15/07/2014			100.00000	29.46293	100.00000	29.39808			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	35.21733	100.00000	35.13982			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			6.27500	99.84314	6.27500	101.39832			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	56.98494	100.00000	56.84689			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	56.16164	100.00000	56.02559			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.62710	100.00000	14.59167			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.44377	8.00000	102.42194			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.96829	6.27000	100.95122			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.81239	100.00000	29.75337			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	45.99413	100.00000	45.85053			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.23490	100.00000	7.21230			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.44385	100.00000	7.42061			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.07533	100.00000	8.05755			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.89309	100.00000	7.86844			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.85426	100.00000	8.82661			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1 On	18/10/2038	Spot Bond			100.00000	12.82431	100.00000	12.78427			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	83.65441	100.00000	83.46600			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	10.70180	100.00000	10.67588			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	83.59365	100.00000	83.40537			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	84.42376	100.00000	84.23362			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	83.76771	100.00000	83.57904			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	83.99429	100.00000	83.80511			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.54346	100.00000	6.52761			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.00900	100.00000	6.99203			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.31937	100.00000	7.30164			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.94009	100.00000	7.92086			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.35391	100.00000	8.33367			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.74036	100.00000	12.70950			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.41235	100.00000	10.38712			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.45778	100.00000	12.42759			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.65190	100.00000	10.62610			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.16419	100.00000	7.14683			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.26764	100.00000	7.25004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.31937	100.00000	7.30164			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.49220	100.00000	10.46678			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.65190	100.00000	10.62610			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.20088	100.00000	11.17374			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.83664	100.00000	7.81765			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.20088	100.00000	11.17374			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.99938	100.00000	11.97032			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.87117	100.00000	8.84969			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.94948	100.00000	11.92053			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.94204	100.00000	15.90342			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.00934	100.00000	12.97782			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.09176	100.00000	16.05278			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	40.35698	100.00000	40.25921			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.18074	100.00000	24.12722			0.00	0	4,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.59633	6.00000	102.58000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.25762	100.00000	12.23064		1,000,000,000,000.00	10,000,000	1,037,988,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	14.32326	100.00000	14.29173		2,500,000,000,000.00	25,000,000	305,601,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.09194	100.00000	13.06312			0.00	0	150,600,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	13.69216	100.00000	13.66170			0.00	0	127,793,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.59278	100.00000	10.56946			0.00	0	14,426,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.02678	10.00000	100.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.02610	9.75000	100.00000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.02586	100.00000	10.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.04167	100.00000	15.00857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	80.53339	100.00000	80.36491			0.00	0	1,050,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.61758	100.00000	27.55068			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.42267	100.00000	11.39500			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.51720	100.00000	17.47476			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.38069	100.00000	15.34683			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.88396	100.00000	99.61760			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.18675	100.00000	46.07486			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	99.91470	100.00000	99.64826			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.15655	100.00000	46.04939			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.02540	100.00000	99.75867			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.68371	100.00000	46.57060			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.37558	100.00000	16.32446			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.48018	100.00000	10.44746			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	7.92699	100.00000	7.90224			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	70.78678	100.00000	70.65248			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	95.76595	100.00000	95.52226			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.28414	100.00000	18.24390			0.00	0	63,523,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	10.65376	100.00000	10.62865			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.60535	100.00000	19.56219			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.20711	100.00000	12.18024			0.00	0	18,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.74573	100.00000	10.72208			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.54589	100.00000	10.52267			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.45707	100.00000	10.43404			0.00	0	29,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	41.61617	100.00000	41.52506			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.99269	100.00000	33.91746			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.42057	100.00000	9.39983			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.94128	100.00000	25.88387			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.19627	100.00000	21.14962			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.36945	100.00000	7.35314			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.12989	100.00000	15.09659			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.39983	100.00000	9.37914			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.30012	100.00000	0.29946			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.89363	100.00000	5.88248			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02373	100.00000	0.02369			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.89363	100.00000	5.88248			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.15288	100.00000	16.12223			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.05821	100.00000	12.03539			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.05821	100.00000	12.03539			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.16855	100.00000	10.14931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.03235	100.00000	6.02048			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.66396	100.00000	5.65282			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>743,642,164,406,175.00</b>	<b>,365,227,113</b>	<b>109,706,426,059.00</b>	
<b>Grand Total:</b>											<b>13,675,385,803,946.00</b>	<b>165,493,225</b>	<b>09,708,001,821.00</b>	