



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 14/08/2012

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			8.19380	8.19380	8.19010	8.19010		15.27	86,247,938.80	10,526	248,295.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,041.42380	1.04142	1,045.052	18.73	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.32380	0.00132	1.252	18.73	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			892.73260	0.89273	896.320	17.79	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.63260	0.00263	2.520	17.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			794.25680	0.79426	797.808	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			4.15680	0.00416	4.008	17.17	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			9.59180	0.00959	8.459	22.91	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,119.49180	1.11949	1,114.659	22.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			18.23520	0.01824	16.381	20.69	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			828.13520	0.82814	822.581	20.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			14.56340	0.01456	12.993	21.43	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			924.46340	0.92446	919.193	21.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			11.75570	0.01176	10.424	22.17	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,021.65570	1.02166	1,016.624	22.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			48.84640	0.04885	45.600	17.66	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			458.74640	0.45875	451.800	17.66	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			33.13170	0.03313	30.453	18.79	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			593.03170	0.59303	586.653	18.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			29.24750	0.02925	26.752	19.17	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			639.14750	0.63915	632.952	19.17	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			86.64140	0.08664	83.110	16.46	249,331.50	3,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			296.54140	0.29654	289.310	16.46	867,931.50	3,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			65.04170	0.06504	61.579	17.06	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			374.94170	0.37494	367.779	17.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			56.35370	0.05635	52.985	17.36	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			416.25370	0.41625	409.185	17.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			152.17810	0.15218	149.259	15.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			162.07810	0.16208	155.459	15.27	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			132.49250	0.13249	129.304	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			192.39250	0.19239	185.504	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			128.84300	0.12884	125.610	15.62	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			198.74300	0.19874	191.810	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			338.46710	0.33847	339.210	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			48.36710	0.04837	45.410	15.13	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			266.57720	0.26658	266.053	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			76.47720	0.07648	72.253	15.18	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			204.29150	0.20429	202.486	15.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			114.19150	0.11419	108.686	15.22	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			697.01530	0.69702	700.378	16.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			6.91530	0.00692	6.578	16.65	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			508.29520	0.50830	510.847	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			18.19520	0.01820	17.047	15.61	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			463.00280	0.46300	465.227	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			22.90280	0.02290	21.427	15.35	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28790	8.28790	8.28440	8.28440		16.19	2,486,370.00	300	71,523.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			19.55540	0.01956	18.616	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,835.15540	2.83516	2,830.716	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			120.41380	0.12041	116.569	19.84	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			936.01380	0.93601	928.669	19.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			80.88770	0.08089	78.005	21.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,296.48770	1.29649	1,290.105	21.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			38.69640	0.03870	37.135	25.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,154.29640	2.15430	2,149.235	25.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			212.67130	0.21267	207.528	17.52	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			528.27130	0.52827	519.628	17.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			167.70150	0.16770	163.022	18.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			683.30150	0.68330	675.122	18.44	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			134.04150	0.13404	129.916	19.38	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			849.64150	0.84964	842.016	19.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			428.19770	0.42820	423.956	15.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			193.79770	0.19380	186.056	15.38	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			0.00000	0.00000	397.020	15.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			0.00000	0.00000	209.120	15.54	627,360.60	3,000	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			308.90690	0.30891	303.545	16.19	910,635.00	3,000	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			324.50690	0.32451	315.645	16.19	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			485.89460	0.48589	482.324	15.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			151.49460	0.15149	144.424	15.05	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			456.30550	0.45631	452.385	15.21	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			171.90550	0.17191	164.485	15.21	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.38760	8.38760	8.38370	8.38370		16.65	0.00	0	21,206.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			115.65920	0.11566	112.467	23.11	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,931.95920	1.93196	1,924.867	23.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			95.25950	0.09526	92.514	24.26	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,261.55950	2.26156	2,254.914	24.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			82.07080	0.08207	79.652	25.25	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,548.37080	2.54837	2,542.052	25.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			558.98780	0.55899	554.514	15.59	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
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			275.28780	0.27529	266.914	15.59	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			240.69860	0.24070	235.647	19.24	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			956.99860	0.95700	948.047	19.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			173.71950	0.17372	169.466	20.85	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,340.01950	1.34002	1,331.866	20.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			611.41310	0.61141	607.448	15.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			227.71310	0.22771	219.848	15.24	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.47980	8.47980	8.47570	8.47570		17.11	0.00	0	6,487.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			442.02150	0.44202	435.532	17.88	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			716.32150	0.71632	705.732	17.88	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			439.07020	0.43907	432.575	17.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			723.37020	0.72337	712.775	17.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			444.99790	0.44500	438.515	17.85	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			709.29790	0.70930	698.715	17.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.58990	8.58990	8.58610	8.58610		17.51	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			961.21210	0.96121	950.172	16.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			375.11210	0.37511	360.272	16.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			571.40170	0.57140	557.140	18.42	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			985.30170	0.98530	967.240	18.42	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.90710	8.90710	8.90540	8.90540		18.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,407.58570	1.40759	1,370.198	16.38	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			502.18570	0.50219	463.098	16.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22430	9.22430	9.22460	9.22460		19.28	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.19380	8.19380	8.19010	8.19010		15.27	655,504.00	80	1,206.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			6,693.47200	0.06693	6,345.816	17.00	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			36,683.47200	0.36683	35,965.816	17.00	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			4,884.63620	0.04885	4,559.986	17.66	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			45,874.63620	0.45875	45,179.986	17.66	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.28790	8.28790	8.28440	8.28440		16.19	0.00	0	28.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			21,528.67830	0.21529	21,012.545	17.48	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			52,088.67830	0.52089	51,222.545	17.48	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.38760	8.38760	8.38370	8.38370			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			30,630.00000	0.30630	30,240.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.47980	8.47980	8.47570	8.47570		17.11	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			43,907.02000	0.43907	43,257.475	17.92	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			72,337.02000	0.72337	71,277.475	17.92	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			44,499.79500	0.44500	43,851.478	17.85	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			70,929.79500	0.70930	69,871.478	17.85	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			44,202.15190	0.44202	43,553.202	17.88	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			71,632.15190	0.71632	70,573.202	17.88	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.84770	12.84770	12.85260	12.85260		12.58	12,847.70	1	12,386.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,504.11160	1.50411	1,499.244	16.73	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			1.51160	0.00151	1.544	16.73	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			720.15760	0.72016	716.539	13.17	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			17.55760	0.01756	18.839	13.17	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			50.40050	0.05040	42.287	14.17	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			647.80050	0.64780	644.587	14.17	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			18.44850	0.01845	13.243	15.09	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,015.84850	1.01585	1,015.543	15.09	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.99200	12.99200	12.99720	12.99720		13.50	0.00	0	1,940.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			207.14520	0.20715	195.679	15.17	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			909.94520	0.90995	903.679	15.17	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			130.58660	0.13059	119.143	16.33	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,333.38660	1.33339	1,327.143	16.33	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			283.81980	0.28382	273.927	14.39	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			656.61980	0.65662	651.927	14.39	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			238.81150	0.23881	227.879	14.82	0.00	0	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	13.55	Put			791.61150	0.79161	785.879	14.82	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.14430	13.14430	13.14870	13.14870		15.48	0.00	0	2,356.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			697.20190	0.69720	685.392	22.78	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,248.50190	1.24850	1,241.092	22.78	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			625.41680	0.62542	613.900	22.78	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,376.71680	1.37672	1,369.600	22.78	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			471.45110	0.47145	460.886	22.78	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,722.75110	1.72275	1,716.586	22.78	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			763.11870	0.76312	751.108	22.78	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,144.41870	1.14442	1,136.808	22.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10400	0.10400	0.10460	0.10460		17.84	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			74.05900	0.00074	61.441	19.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			614.05900	0.00614	661.441	19.78	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10530	0.10530	0.10590	0.10590		18.02	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			323.31110	0.00323	296.475	20.01	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			733.31110	0.00733	766.475	20.01	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.09840	10.09840	10.11630	10.11630		11.92	100,984.00	10	25,553.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			674.84300	0.67484	656.951	13.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			8.54300	0.00854	8.551	13.32	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			400.16760	0.40017	383.029	12.25	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			33.86760	0.03387	34.629	12.25	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			283.07070	0.28307	267.345	12.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			66.77070	0.06677	68.946	12.11	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			117.52940	0.11753	106.932	12.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			201.22940	0.20123	208.532	12.33	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			5.53090	0.00553	4.429	16.82	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,089.23090	1.08923	1,106.029	16.82	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			4.72400	0.00472	3.773	17.01	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,138.42400	1.13842	1,155.373	17.01	0.00	0	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			10.22640	10.22640	10.24530	10.24530		13.13	0.00	0	53,294.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			122.77880	0.12278	117.417	15.84	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			877.47880	0.87748	891.017	15.84	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			109.62780	0.10963	104.789	16.20	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			964.32780	0.96433	978.389	16.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			71.61140	0.07161	68.408	17.63	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,326.31140	1.32631	1,342.008	17.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			257.78630	0.25779	248.075	13.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			412.48630	0.41249	421.675	13.78	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			151.62410	0.15162	145.170	15.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			726.32410	0.72632	738.769	15.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			130.07440	0.13007	124.430	15.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			834.77440	0.83477	848.029	15.66	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			803.63590	0.80364	786.753	12.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			58.33590	0.05834	60.353	12.74	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			293.35940	0.29336	282.858	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			348.05940	0.34806	356.458	13.45	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.36450	10.36450	10.38340	10.38340		13.60	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			263.19590	0.26320	256.549	15.36	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			849.79590	0.84980	862.049	15.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.65450	10.65450	10.67590	10.67590		14.42	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			540.27170	0.54027	529.483	15.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,064.37170	1.06437	1,074.983	15.37	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.19117	107.19117	107.19940	107.19940			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,209.40000	7.20940	7,201.170		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			7,199.40000	7.19940	7,191.170		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			7,189.40000	7.18940	7,181.170		0.00	0	0.00

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	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.27686	104.27686	104.28325	104.28325			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,293.25000	5.29325	5,286.860		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			5,283.25000	5.28325	5,276.860		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			5,273.25000	5.27325	5,266.860		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	01/11/2012	Bond Future			111.06950	111.06950	111.07614	111.07614			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,086.14000	7.08614	7,079.500		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,076.14000	7.07614	7,069.500		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,066.14000	7.06614	7,059.500		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			467.45600	467.45600	468.55100	468.55100			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			474.17600	474.17600	475.28700	475.28700			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.96400	420.96400	421.84900	421.84900			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			427.01700	427.01700	427.91300	427.91300			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.57240	8.57240	8.58220	8.58220		11.57	171,448.00	20	8,219.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			219.30070	0.21930	211.611	11.64	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			57.10070	0.05710	59.211	11.64	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.60210	8.60210	8.61290	8.61290		12.21	0.00	0	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			323.43480	0.32343	315.600	12.09	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			170.53480	0.17053	173.500	12.09	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.63520	8.63520	8.64690	8.64690		12.56	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			399.37340	0.39937	391.152	12.35	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			262.47340	0.26247	265.952	12.35	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.71290	8.71290	8.73350	8.73350		14.24	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.25610	8.25610	8.24130	8.24130		10.25	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			97.74740	0.09775	97.454	10.36	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			126.44740	0.12645	111.354	10.36	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.33400	8.33400	8.31910	8.31910		11.56	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			216.91920	0.21692	218.195	11.75	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			247.81920	0.24782	234.195	11.75	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.28530	0.28530	0.28000	0.28000			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.01500	0.01500	0.01690	0.01690			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.20460	0.20460	0.20870	0.20870			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.02660	0.02660	0.02690	0.02690			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.19530	0.19530	0.19580	0.19580			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.06650	0.06650	0.06860	0.06860			0.00	0	4,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.09770	0.09770	0.09690	0.09690			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.41040	8.41040	8.42730	8.42730		12.89	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			26.65040	0.02665	22.805	15.65	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			509.35040	0.50935	522.405	15.65	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.52560	8.52560	8.54320	8.54320		14.95	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			154.18860	0.15419	147.937	17.09	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			650.98860	0.65099	662.337	17.09	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry			8.17440	8.17440	8.17090	8.17090		15.25	0.00	0	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	Call			772.00000	0.77200	775.000	18.97	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.97	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			458.00000	0.45800	461.000	16.54	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			7.00000	0.00700	7.000	16.54	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			83.00000	0.08300	79.000	15.99	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			162.00000	0.16200	155.000	15.99	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			28.00000	0.02800	25.000	17.92	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			367.00000	0.36700	361.000	17.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.20580	8.20580	8.20210	8.20210		15.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			164.00000	0.16400	161.000	15.78	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			212.00000	0.21200	205.000	15.78	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			88.00000	0.08800	85.000	17.19	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			396.00000	0.39600	389.000	17.19	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			809.00000	0.80900	813.000	16.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			7.00000	0.00700	7.000	16.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			512.00000	0.51200	514.000	15.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			30.00000	0.03000	28.000	15.38	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.24120	8.24120	8.23760	8.23760		15.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			572.00000	0.57200	572.000	14.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			54.00000	0.05400	51.000	14.98	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			240.00000	0.24000	237.000	15.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			252.00000	0.25200	246.000	15.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			156.00000	0.15600	152.000	17.17	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			428.00000	0.42800	421.000	17.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			856.00000	0.85600	858.000	15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			18.00000	0.01800	17.000	15.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.27300	8.27300	8.26950	8.26950		15.95	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			625.00000	0.62500	624.000	14.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			76.00000	0.07600	71.000	14.92	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			212.00000	0.21200	208.000	17.15	0.00	0	8,440.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Put			453.00000	0.45300	445.000	17.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.30180	8.30180	8.29830	8.29830		16.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			259.00000	0.25900	253.000	17.05	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			471.00000	0.47100	461.000	17.05	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			671.00000	0.67100	669.000	14.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			93.00000	0.09300	87.000	14.93	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			107.39036	107.39036	107.39036	107.39036			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			1,400.36000	1.40036	1,400.360		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			1,390.36000	1.39036	1,390.360		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			1,380.36000	1.38036	1,380.360		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	01/11/2012	Bond Future			8.75614	89.11663	8.72113	89.41943			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,006.54000	4.00654	3,703.740		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			8.85114	90.39784	8.81499	90.70489			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			2,391.04000	2.39104	2,698.090		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			2,302.35000	2.30235	2,609.400		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			2,213.79000	2.21379	2,520.840		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

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			420.95100	420.95100	421.78800	421.78800			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			178,280.00000	17.82800	169,910.000		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			427.00300	427.00300	427.85100	427.85100			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			51,390.00000	5.13900	59,870.000		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			51,490.00000	5.14900	59,970.000		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			51,590.00000	5.15900	60,070.000		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	01/11/2012	Index Future			186.20200	186.20200	186.19500	186.19500			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.88000	188.88000	188.87200	188.87200			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			503.98200	503.98200	502.97700	502.97700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			510.99700	510.99700	509.97700	509.97700			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.07000	94.93000	5.08000	94.92000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			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				5.00000	95.00000	5.00000	95.00000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.97000	95.03000	4.97000	95.03000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.92000	95.08000	4.93000	95.07000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.91000	95.09000	4.92000	95.08000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.91000	95.09000	4.92000	95.08000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.99000	95.01000	5.00000	95.00000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.12000	94.88000	5.13000	94.87000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.27000	94.73000	5.29000	94.71000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.43000	94.57000	5.45000	94.55000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.57000	94.43000	5.60000	94.40000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.58970	6.58970	6.60760	6.60760		10.52	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				96.22730	0.09623	84.478	10.55	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				78.62730	0.07863	84.778	10.55	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.64050	6.64050	6.65920	6.65920		11.69	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				198.08600	0.19809	184.129	11.69	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				168.88600	0.16889	173.629	11.69	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.26475	104.89835	7.22930	105.15878			51,190,394.80	488	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,405.11000	1.40511	1,665.540		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			1,330.27000	1.33027	1,590.700		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			1,255.50000	1.25550	1,515.930		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.33974	106.40653	7.30288	106.67051			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,908.22000	1.90822	2,172.200		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,834.80000	1.83480	2,098.780		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.06	Put			1,761.45000	1.76145	2,025.430		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.39242	103.88061	7.35427	104.14828			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,239.52000	2.23952	2,507.190		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			2,167.30000	2.16730	2,434.970		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			2,095.14000	2.09514	2,362.810		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.70454	122.20190	5.69394	122.23295		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			661.36000	0.66136	640.310	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			409.57000	0.40957	419.570	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,668.69000	1.66869	1,639.700	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			82.38000	0.08238	84.440	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.74918	123.95883	5.73734	123.99014		2.13	12,395,883.00	100	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,678.12000	1.67812	1,652.320	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			254.11000	0.25411	259.620	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.75106	118.77311	5.73778	118.80509		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			515.75000	0.51575	503.320	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,478.82000	1.47882	1,498.370	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			524.30000	0.52430	511.740	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,463.03000	1.46303	1,482.450	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			532.95000	0.53295	520.250	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,447.35000	1.44735	1,466.630	2.28	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	01/11/2012	Bond Future			7.53923	129.40353	7.49876	129.81322		11.13	0.00	0	34,550.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	7.82	Call			4,625.90000	4.62590	4,332.070	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,424.91000	1.42491	1,540.770	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,901.71000	5.90171	5,575.430	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			957.20000	0.95720	1,040.610	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,882.38000	9.88238	9,500.400	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			275.59000	0.27559	303.300	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,557.00000	12.55700	12,158.400	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			100.04000	0.10004	111.130	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.61186	125.97313	7.56995	126.38852		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,975.09000	1.97509	1,840.210	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,821.98000	7.82198	8,102.490	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,901.39000	9.90139	9,564.770	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,392.12000	1.39212	1,470.890	12.94	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.66779	127.61865	7.62455	128.03974		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,255.02000	4.25502	4,057.550	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,574.51000	6.57451	6,798.130	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,298.02000	4.29802	4,099.290	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,517.39000	6.51739	6,739.750	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,341.28000	4.34128	4,141.280	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,460.64000	6.46064	6,681.730	12.23	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.53760	214.53760	214.56222	214.56222			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			4,427.78000	4.42778	4,452.400		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	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			4,437.78000	4.43778	4,462.400		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			4,447.78000	4.44778	4,472.400		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	01/11/2012	Bond Future			273.21190	273.21190	273.23307	273.23307			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,243.07000	6.24307	6,221.900		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			6,233.07000	6.23307	6,211.900		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			6,223.07000	6.22307	6,201.900		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	01/11/2012	Bond Future			5.06344	110.62187	5.07979	110.58781		1.43	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			331.49000	0.33149	348.150	1.45	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			268.60000	0.26860	251.200	1.45	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.01257	107.80331	5.03160	107.76856		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			380.45000	0.38045	395.700	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			474.71000	0.47471	455.210	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.90693	109.21143	4.92871	109.17647		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			73.72000	0.07372	77.610	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,512.83000	1.51283	1,481.760	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			75.90000	0.07590	79.880	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,498.68000	1.49868	1,467.700	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			78.12000	0.07812	82.210	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,484.56000	1.48456	1,453.690	1.33	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	On	22/12/2014	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
R202	On	01/11/2012	Bond Future			201.72717	201.72717	201.73966	201.73966			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			9,749.66000	9.74966	9,737.170		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			9,739.66000	9.73966	9,727.170		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			9,729.66000	9.72966	9,717.170		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	01/11/2012	Bond Future			6.14445	109.89862	6.11325	110.03486		4.48	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,351.34000	3.35134	3,225.320	4.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			104.92000	0.10492	115.140	4.82	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.20134	111.47869	6.16797	111.61664		4.44	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,277.74000	1.27774	1,208.870	4.48	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,517.91000	1.51791	1,586.990	4.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,534.21000	3.53421	3,420.390	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			396.88000	0.39688	421.010	4.76	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.23076	108.77588	6.19523	108.91591		4.86	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,251.03000	1.25103	1,192.380	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,463.22000	2.46322	2,544.600	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,267.24000	1.26724	1,208.090	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,439.45000	2.43945	2,520.330	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,283.58000	1.28358	1,223.930	4.85	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,415.83000	2.41583	2,496.210	4.85	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	01/11/2012	Bond Future			6.43862	110.80353	6.39734	111.01977		5.69	0.00	0	3,783.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,341.54000	4.34154	4,141.960	6.16	0.00	0	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	01/11/2012	Bond Future	7.22	Put			130.68000	0.13068	147.340	6.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.49888	108.36547	6.45525	108.58464		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,610.61000	4.61061	4,430.220	6.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			511.03000	0.51103	549.810	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.53934	109.78085	6.49343	110.00311		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,820.10000	1.82010	1,719.450	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,811.75000	2.81175	2,933.360	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,841.55000	1.84155	1,740.150	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,784.19000	2.78419	2,905.050	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,863.16000	1.86316	1,760.990	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,756.82000	2.75682	2,876.910	6.11	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.14685	104.99549	5.17027	104.96823		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			134.03000	0.13403	143.720	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			274.16000	0.27416	256.590	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.06791	102.73962	5.09862	102.71178		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			158.66000	0.15866	167.460	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			466.24000	0.46624	447.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.85996	104.08170	4.90089	104.05373		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			52.26000	0.05226	55.370	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,093.72000	1.09372	1,068.860	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			53.09000	0.05309	56.250	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,087.60000	1.08760	1,062.790	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			53.93000	0.05393	57.130	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,081.49000	1.08149	1,056.720	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			6.73208	105.14589	6.68590	105.41088		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,123.07000	5.12307	4,877.250	7.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			138.52000	0.13852	157.690	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.79772	103.01768	6.74924	103.28636		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,473.99000	5.47399	5,251.070	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			568.02000	0.56802	613.780	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.84697	104.36334	6.79630	104.63576		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,763.65000	1.76365	1,653.310	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,704.64000	3.70464	3,866.720	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,785.26000	1.78526	1,674.020	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,671.16000	3.67116	3,832.340	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,807.03000	1.80703	1,694.890	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,637.88000	3.63788	3,798.160	7.35	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.87796	99.87079	6.84233	100.09449		8.14	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,431.27000	1.43127	1,315.510	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,634.79000	1.63479	1,742.730	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,351.66000	4.35166	4,156.820	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			321.58000	0.32158	350.440	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,397.24000	5.39724	5,190.840	8.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			182.14000	0.18214	199.440	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.94333	101.30666	6.90615	101.53339		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			534.45000	0.53445	491.740	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,264.57000	6.26457	6,448.590	8.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,884.45000	5.88445	5,698.160	9.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.78	Put			721.70000	0.72170	762.140	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.98995	99.23533	6.95130	99.46523		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,137.57000	2.13757	2,037.530	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,952.66000	3.95266	4,082.520	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,162.35000	2.16235	2,061.560	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,916.55000	3.91655	4,045.660	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,112.97000	2.11297	2,013.680	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,989.01000	3.98901	4,119.620	8.72	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.12568	81.12219	8.09053	81.43258		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,818.21000	7.81821	7,537.750	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			425.43000	0.42543	455.360	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.19350	82.28847	8.15736	82.60315		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,784.80000	8.78480	8,531.590	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,465.96000	1.46596	1,527.430	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.24604	80.22035	8.20900	80.53931		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,200.06000	4.20006	4,041.750	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,126.86000	6.12686	6,287.510	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,238.47000	4.23847	4,079.260	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,075.74000	6.07574	6,235.490	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,277.06000	4.27706	4,116.950	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,024.95000	6.02495	6,183.800	18.57	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	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/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	01/11/2012	Bond Future			152.08005	152.08005	152.28808	152.28808			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,298.08000	7.29808	7,090.050		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			7,288.08000	7.28808	7,080.050		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			7,278.08000	7.27808	7,070.050		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	01/11/2012	Bond Future			122.60951	122.60951	122.62217	122.62217			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			632.17000	0.63217	619.510		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			622.17000	0.62217	609.510		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			612.17000	0.61217	599.510		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	01/11/2012	Bond Future			125.80732	125.80732	125.50102	125.50102			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,511.02000	3.51102	3,817.320		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			3,501.02000	3.50102	3,807.320		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			3,491.02000	3.49102	3,797.320		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.96890	92.02739	7.92859	92.38726		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,814.40000	1.81440	1,654.610	14.61	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,433.97000	3.43397	3,634.050	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,834.26000	7.83426	7,510.620	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			416.08000	0.41608	452.310	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.04211	93.35052	8.00056	93.71543		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,829.07000	8.82907	8,535.850	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,385.72000	1.38572	1,457.410	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.09589	91.03299	8.05324	91.40294		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,142.11000	4.14211	3,961.850	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,025.20000	6.02520	6,214.890	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,180.85000	4.18085	3,999.530	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,974.37000	5.97437	6,163.000	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,220.09000	4.22009	4,037.710	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,924.16000	5.92416	6,111.730	16.13	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	01/11/2012	Bond Future			8.14405	83.10679	8.10887	83.43690			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			1,131.75000	1.13175	1,461.860		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,035.56000	1.03556	1,365.670		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			939.55000	0.93955	1,269.660		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future			1.28530	1.28530	1.28420	1.28420		14.86	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			91.01810	0.00910	88.199	15.76	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			549.01810	0.05490	535.199	15.76	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.29280	1.29280	1.29200	1.29200		15.76	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			309.15620	0.03092	302.871	16.61	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			789.15620	0.07892	774.871	16.61	0.00	0	0.00

**Total for Derivatives :**

**155,916,628.90      23,525      1,414,769.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond		100.00000	10.62173	100.00000	10.59600			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	21.95587	100.00000	21.90754			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	9.53670	100.00000	9.51360			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	127.46679	5.00000	127.44970		360,000,000,000.00		72,000,000	18,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.25493	100.00000	99.99180			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	22.15699	100.00000	22.10822		498,200,000,000.00		4,982,000	16,964,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	38.40331	100.00000	38.31878		37,200,000,000.00		372,000	8,024,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	8.80678	100.00000	8.78544			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	14.95011	100.00000	14.91721			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	42.73742	100.00000	42.63390			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	30.68726	100.00000	30.61893			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	6.44683	100.00000	6.43256			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	18.73997	100.00000	18.69457			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	30.39072	100.00000	30.31709			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	11.74233	100.00000	11.71389			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	8.81036	100.00000	8.78901			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	8.62842	100.00000	8.60751			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.75442	100.00000	8.73322			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	27.11498	100.00000	27.05529			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	19.32168	100.00000	19.27487			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	29.22215	100.00000	29.15784		21,200,000,000.00		212,000	106,000.00
ABL11B	On	29/09/2014			100.00000	23.01831	100.00000	22.96254			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	18.81842	100.00000	18.77283			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.10820	100.00000	11.08128			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	76.37133	100.00000	76.20139		105,000,000,000.00		1,050,000	350,000.00
ABL8A	On	19/09/2013			100.00000	54.08696	100.00000	53.96791			0.00	0	2,200,000.00
ABL8B	On	19/09/2013			100.00000	44.48081	100.00000	44.37306			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	69.07785	100.00000	68.91050			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	85.89342	100.00000	85.75900			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	76.49501	100.00000	76.49501			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On	15/02/2013			100.00000	67.15328	100.00000	66.90909			20,600,000,000,000.00	206,000,000	500,000,000.00
ABLI01	On	31/03/2013			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	38.95392	100.00000	38.86716			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	21.34674	100.00000	21.29919			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.00692	8.00000	91.98489			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	20.30418	100.00000	20.25949			267,200,000,000.00	2,672,000	0.00
ABLS2B	On	13/07/2016			100.00000	16.30245	100.00000	16.26295			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.35340	9.58000	101.32733			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	11.62502	100.00000	11.59686			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	10.98105	100.00000	10.94677			0.00	0	0.00
ABLSI1	On	29/06/2019			4.50000	101.12166	4.50000	101.10672			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.68033	100.00000	5.66762			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	19.31373	100.00000	19.27048			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.00278	100.00000	4.99158			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	93.52010	100.00000	93.31178			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.39441	100.00000	5.38233			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.28633	100.00000	2.28201			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.28633	100.00000	2.28201			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.40744	6.82500	101.38879			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.50000	100.00000	12.47602			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.89149	100.00000	10.86510			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.50412	100.00000	11.48193			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.71887	100.00000	22.67062			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.49608	100.00000	10.47595			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.94038	100.00000	9.92126			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.28944	100.00000	20.25030			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.42039	100.00000	19.38282			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.62062	100.00000	10.58746			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.39636	100.00000	10.36390			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.68274	100.00000	18.64660			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.89249	100.00000	22.85653			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.28797	100.00000	17.22766			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On	18/05/2016	Spot Bond			100.00000	16.97260	100.00000	16.93977			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.28254	100.00000	16.25104			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.97109	100.00000	15.94020			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.52237	100.00000	8.49391			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	23.80359	100.00000	23.67525			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	57.21111	100.00000	57.10257			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.35288	100.00000	10.30736			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.93003	100.00000	13.90308			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.81450	100.00000	14.78189			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.74380	100.00000	20.69814			411,200,000,000.00	4,112,000	9,060,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.89114	100.00000	9.86926			915,400,000,000.00	9,154,000	10,077,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.49348	100.00000	12.46599			40,500,000,000.00	405,000	135,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.08105	100.00000	18.04125			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.31234	100.00000	31.24222			0.00	0	7,500,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.40381	4.00000	118.38790			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.44683	100.00000	6.43256			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.70303	100.00000	5.69033			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.16379	100.00000	3.15675			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	56.54636	100.00000	56.40938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL017 On 20/03/2013 Spot Bond			100.00000	62.80976	100.00000	62.65759			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	63.14678	100.00000	62.99381			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	20.53637	100.00000	20.48662			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	46.59893	100.00000	46.48605			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	58.48273	100.00000	58.34105			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	46.59893	100.00000	46.48605			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	55.84877	100.00000	55.71347			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	62.82774	100.00000	62.68945			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.65666	13.50000	105.61915			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.05089	100.00000	18.00715			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.34406	100.00000	18.29963			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.50720	100.00000	22.45268			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	87.33806	100.00000	87.13304			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	43.18128	100.00000	43.07667			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	43.13485	100.00000	43.03035			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.75771	100.00000	17.71469			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.37891	100.00000	1.37630			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	84.86009	100.00000	84.66810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On	29/01/2013	Spot Bond			100.00000	84.86009	100.00000	84.66810			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	33.24242	100.00000	33.16188			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	42.55819	100.00000	42.45508			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.95548	100.00000	13.92901			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	84.62919	100.00000	84.43728			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.72048	100.00000	11.69831			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.72048	100.00000	11.69831			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	43.75395	100.00000	43.64795			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.21510	100.00000	15.17823			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.11795	100.00000	16.07890			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.81261	100.00000	14.77673			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.08456	100.00000	15.04801			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.20422	100.00000	15.16738			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.70251	100.00000	9.68115			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.70251	100.00000	9.68115			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.75362	100.00000	9.73216			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.59506	100.00000	14.55970			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.75362	100.00000	9.73216			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On	30/07/2017	Spot Bond			100.00000	9.65138	100.00000	9.63015			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.54657	100.00000	22.50391			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.88352	100.00000	22.82809			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	93.14428	100.00000	92.91315			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	43.40571	100.00000	43.30056			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.28236	100.00000	14.24775			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	43.40571	100.00000	43.30056			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	93.14428	100.00000	92.91315			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.49382	100.00000	9.47083			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.48579	100.00000	9.46281			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.49696	100.00000	9.47396			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.26675	100.00000	9.24430			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	43.01876	100.00000	42.91456			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.72898	100.00000	9.70541			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	87.07372	100.00000	86.87170			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	59.63925	100.00000	59.49476			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	87.07372	100.00000	86.87170			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.67084	100.00000	11.64256			0.00	0	930,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014			100.00000	30.50696	100.00000	30.43305			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	37.36496	100.00000	37.28271			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	38.85905	100.00000	38.76490			0.00	0	0.00
ACL117	On	15/08/2012			100.00000	76.54376	100.00000	76.54375			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	7.76736	100.00000	7.74854			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	7.77790	100.00000	7.75905			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	6.97774	100.00000	6.96450			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	39.30863	100.00000	39.21340			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.84637	100.00000	3.83786			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.70415	100.00000	4.69379			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	5.86024	100.00000	5.84915			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	3.99957	100.00000	3.99077			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	4.15260	100.00000	4.14345			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	9.00577	100.00000	8.98395			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	22.58956	100.00000	22.53484			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	22.58956	100.00000	22.53484			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	39.30863	100.00000	39.21340			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	24.01756	100.00000	23.95938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014	Spot Bond			100.00000	22.97322	100.00000	22.91756			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.91342	100.00000	22.85791			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.85617	100.00000	8.83471			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.61084	100.00000	11.58271			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.84467	100.00000	8.82324			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.54914	100.00000	9.52813			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	93.32736	100.00000	93.09578			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.60027	100.00000	9.57914			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.97322	100.00000	22.91756			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.76178	100.00000	11.73329			0.00	0	132,000.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.03045	100.00000	11.00372			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.04029	100.00000	9.01839			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	51.85885	100.00000	51.73322			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.16063	100.00000	29.10290			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.93272	100.00000	28.87544			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.28184	100.00000	9.26347			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	37.66564	100.00000	37.57440			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.94910	100.00000	15.91753			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On	20/03/2015	Spot Bond			100.00000	15.79129	100.00000	15.76002			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.09764	100.00000	16.06577			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.26168	100.00000	9.24334			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.90866	100.00000	8.89102			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.97696	100.00000	15.94532			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.07908	100.00000	16.04724			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.22445	100.00000	11.20691			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.62289	100.00000	13.59591			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.02337	100.00000	15.99165			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.87207	100.00000	32.79244			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.90904	100.00000	21.85596			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.20677	100.00000	30.13360			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.66771	100.00000	12.64781			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.30347	100.00000	10.27850			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.46783	1.75000	102.46190			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.25272	100.00000	17.21093			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	81.54061	100.00000	81.36749			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.27377	100.00000	17.23192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On	20/06/2017	Spot Bond			100.00000	10.22406	100.00000	10.19928			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.23481	100.00000	9.21244			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.65494	100.00000	8.63397			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	43.48878	100.00000	43.34354			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.88104	100.00000	23.80129			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	81.25133	100.00000	81.07882			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.94505	100.00000	9.90113			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.77000	100.00000	1.76219			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.77000	100.00000	1.76219			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.31502	100.00000	0.31363			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.09891	100.00000	1.09260			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	0.01361	100.00000	0.01350		35,000,000,000,000.00	350,000,000	350,000,000.00	
ADB01S	On	14/12/2012	Spot Bond			100.00000	78.82190	100.00000	78.65938			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	78.79928	100.00000	78.63680			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	66.34195	100.00000	66.19512			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	22.34338	100.00000	22.28924			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	22.96152	100.00000	22.90589			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	23.37362	100.00000	23.31699			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.51393	100.00000	12.48638		371,289,600,000.00		3,712,896	8,828,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.88561	100.00000	14.85266			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.05031	100.00000	23.99205			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.44427	100.00000	20.39927		60,000,000,000.00		600,000	15,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.08795	100.00000	23.03202			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.88743	100.00000	14.85447			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.05004	100.00000	6.03650			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.42545	100.00000	33.35106			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.36209	100.00000	10.33699			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.93428	100.00000	13.90344		438,400,000,000.00		4,384,000	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.60716	100.00000	17.55218			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.64371	100.00000	10.61048		100,000,000,000.00		1,000,000	500,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	36.64987	100.00000	36.53545			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.81201	100.00000	22.76151			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.12006	100.00000	10.09555			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	43.89223	100.00000	43.78589			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	49.92173	100.00000	49.81185			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.22224	100.00000	22.16841			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.10781	100.00000	28.04560			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.87569	100.00000	14.84277			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	38.50776	100.00000	38.41448			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.55633	100.00000	17.51381			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	63.19886	100.00000	63.04576			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.36475	100.00000	18.32026			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.33289	100.00000	18.28848			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.90140	100.00000	13.86773			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.23734	100.00000	18.19315			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.14864	100.00000	14.11436			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.43575	100.00000	17.39352		2,800,000,000,000.00	28,000,000	14,000,000.00	
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.43575	100.00000	17.39352			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.44807	100.00000	15.41065			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.88164	100.00000	15.84317			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.03604	100.00000	16.99477			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	18.36475	100.00000	18.32026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.45071	100.00000	16.41086			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.03853	8.00000	101.01679			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.57195	100.00000	13.53907			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.57195	100.00000	13.53907			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.57195	100.00000	13.53907			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.32430	100.00000	24.26537			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	61.55410	100.00000	61.40499			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.15639	100.00000	16.11725			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.14328	100.00000	15.60786			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	12.71477	100.00000	16.37086			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	1.56250	100.00000	1.55276			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.80816	100.00000	20.75775			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.39776	100.00000	19.35076			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.37568	100.00000	17.33359			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	0.27809	100.00000	0.27636			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.83083	100.00000	4.82169			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.99766	100.00000	20.94680			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.11024	100.00000	19.06394			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.79644	100.00000	11.76786			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.79644	100.00000	11.76786			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.26246	100.00000	14.22791			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.35818	100.00000	12.32824			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	25.39425	100.00000	25.33274			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	17.70118	100.00000	17.65830			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.80026	100.00000	3.79189			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.00239	100.00000	8.98532			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.05219	100.00000	10.03312			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.61694	100.00000	10.59344			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	28.01328	100.00000	27.94541			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	61.47250	100.00000	61.32359			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	33.52708	100.00000	33.44587			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	36.97849	100.00000	36.88891			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	62.12173	100.00000	61.97125			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	38.42466	100.00000	38.33158			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	61.68020	100.00000	61.53078			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	9.00332	100.00000	8.98151			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	22.61944	100.00000	22.56464			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	21.13777	100.00000	21.07178			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	53.26106	100.00000	53.14382			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.42655	100.00000	10.40129			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.47806	100.00000	10.45267			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.63258	100.00000	10.60682			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.14763	100.00000	11.12063			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.66269	100.00000	11.63443			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.10485	100.00000	13.07310			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.75656	100.00000	3.74746			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	8.70866	100.00000	8.68755			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.06604	100.00000	9.04407			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.21920	100.00000	9.19687			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.27026	100.00000	9.24780			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	9.88292	100.00000	9.85898			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	10.69980	100.00000	10.67388			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.42442	100.00000	9.40158			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.05598	100.00000	10.03162			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.22823	100.00000	10.20345			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.68636	8.00000	106.66272			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.74497	100.00000	10.71894			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.66361	100.00000	11.63536			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.67908	100.00000	1.67501			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.67908	100.00000	1.67501			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.61555	100.00000	28.55256			32,700,000,000.00	327,000	5,209,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	37.43590	1,000.00000	37.05584			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	51.44475	100.00000	51.34715			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.97108	100.00000	13.93724			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.82992	100.00000	7.81095			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.88216	100.00000	8.86065			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.99448	100.00000	13.96058			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.38055	100.00000	14.34571			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	15.08246	100.00000	15.04593			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	18.00715	100.00000	17.96353			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.80492	100.00000	16.76420			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	63.65856	100.00000	63.50433			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	61.52531	100.00000	61.37627		200,000,000,000.00	0.00	2,000,000	1,000,000.00
BSR08	On	07/12/2012	Spot Bond			100.00000	78.91690	100.00000	78.75181			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	44.16085	100.00000	44.02298			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.74615	100.00000	7.72738			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	84.39077	100.00000	84.20027			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.95996	100.00000	30.89181			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.67785	100.00000	20.63234			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.77295	100.00000	12.74201			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.44336	100.00000	27.37688			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	17.58140	100.00000	17.54270			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.72347	8.00000	120.69773			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.11622	100.00000	12.08687			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.12671	8.00000	118.10154			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.09716	100.00000	17.04379			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.45530	100.00000	13.42569			0.00	0	6,400,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.21224	100.00000	14.18078			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.45005	100.00000	13.42027			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.70700	100.00000	15.67242			8,337,800,000,000.00	83,378,000	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.26569	100.00000	15.22870			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.07589	12.05000	101.05425			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	71.19286	100.00000	71.02040			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.34220	100.00000	33.26143			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.82614	100.00000	23.76841			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	81.93448	100.00000	81.75479			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.49776	100.00000	19.43689			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	92.96806	100.00000	92.73737			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	65.25321	100.00000	65.09514			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104 On	15/06/2014	Spot Bond			100.00000	35.38629	100.00000	35.30057			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	63.17487	100.00000	63.02183			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	63.17487	100.00000	63.02183			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	63.17487	100.00000	63.02183			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	46.55832	100.00000	46.44553			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	63.20296	100.00000	63.04985			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	62.92210	100.00000	62.76967			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	62.69742	100.00000	62.54553			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	67.64438	100.00000	67.48051			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	22.08503	100.00000	22.03152			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	61.54172	100.00000	61.39263			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.92084	100.00000	21.86774			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	43.21224	100.00000	43.10756			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	42.94138	100.00000	42.83735			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134 On	20/08/2015	Spot Bond			100.00000	22.78866	100.00000	22.73345			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	46.71404	100.00000	46.60087			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	46.44005	100.00000	46.32755			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	47.28942	100.00000	47.17487			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	63.25913	100.00000	63.10588			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	63.06253	100.00000	62.90976			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	43.48310	100.00000	43.37775			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	55.11376	100.00000	54.99245			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.42117	13.64000	104.38353			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.16693	100.00000	51.05431			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	48.81839	100.00000	48.70012			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	99.70133	100.00000	99.43687			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.87207	100.00000	32.79244			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	44.75999	100.00000	44.65156			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	44.75999	100.00000	44.65156			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	58.89700	100.00000	58.75432			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.19576	100.00000	20.58182			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	102.34461	100.00000	102.06573			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162 On	20/09/2015	Spot Bond			100.00000	14.92684	100.00000	14.89067			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.72016	100.00000	14.68450			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.81261	100.00000	14.77673			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.00459	100.00000	31.92705			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	99.40771	100.00000	99.14403			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	61.29642	100.00000	61.14793			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	61.66924	100.00000	61.51984			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	61.42801	100.00000	61.27920			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	61.42801	100.00000	61.27920			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.14612	100.00000	30.07309			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.10142	100.00000	12.07211			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66730	100.00000	66.66729			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66730	100.00000	66.66729			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.88510	100.00000	14.84905			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.28070	100.00000	11.25587			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.88510	100.00000	14.84905			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.58204	100.00000	11.55399			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	37.59612	100.00000	37.50504			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.23969	100.00000	39.14463			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	99.95483	2.76000	99.94730			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.05951	100.00000	12.03030			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	107.08689	2.76000	107.07606			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.80697	8.25000	103.78430			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.25348	100.00000	39.15839			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.88510	100.00000	14.84905			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.88510	100.00000	14.84905			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.90749	100.00000	4.89656			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.57980	2.40000	111.56963			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	15.12593	100.00000	15.08929			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	62.69564	100.00000	62.54376			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.03444	100.00000	62.88174			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	63.83769	100.00000	63.68305			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	45.85115	100.00000	45.74008			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.04729	100.00000	20.99630			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.13232	100.00000	21.08112			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.82021	8.52000	102.79677			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.34464	100.00000	21.29292			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.24993	100.00000	21.19845			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.65478	100.00000	9.63139			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.65478	100.00000	9.63139			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.78997	8.64500	102.76620			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.78997	8.64500	102.76620			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	38.79310	100.00000	38.69912			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	40.63462	100.00000	40.53618			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.88164	100.00000	12.85314			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.59301	100.00000	11.56493			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	12.56063	100.00000	12.53020			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	63.43128	100.00000	63.27761		1,400,000,000,000.00	14,000,000	7,000,000.00	
CLN229	On	14/06/2013			100.00000	63.45407	100.00000	63.30036			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	20.86358	100.00000	20.81304			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	20.86358	100.00000	20.81304			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	37.25541	100.00000	37.18165			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	83.93191	100.00000	83.74372			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	59.26350	100.00000	59.11992			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	59.26350	100.00000	59.11992			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.18238	100.00000	14.15430			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	8.74212	100.00000	9.23662			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	81.64498	100.00000	81.46710			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.73068	100.00000	9.71141			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	16.77005	100.00000	16.72942			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.06029	100.00000	9.03834			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	99.82442	9.35000	99.79937			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	99.82442	9.35000	99.79937			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	16.72942	100.00000	16.68889			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	16.74693	100.00000	16.70636			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.16347	100.00000	13.13158			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.11520	100.00000	13.08343			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	17.35083	100.00000	17.30880			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	12.89314	100.00000	12.86191			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.92570	100.00000	16.88469		800,000,000,000.00	0.00	8,000,000	4,000,000.00
CLN251	On	26/03/2015			100.00000	16.92570	100.00000	16.88469			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.92570	100.00000	16.88469			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.92570	100.00000	16.88469			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.92570	100.00000	16.88469		600,000,000,000.00	0.00	6,000,000	3,000,000.00
CLN255	On	26/03/2015			100.00000	17.11235	100.00000	17.07089			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.91422	100.00000	9.89020			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.91422	100.00000	9.89020			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.91422	100.00000	9.89020			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.91422	100.00000	9.89020			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.91422	100.00000	9.89020			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.97012	100.00000	9.94597			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	103.75666	9.65000	103.73009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	32.65375	100.00000	32.57465			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	22.42352	100.00000	22.36921			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	61.45698	100.00000	61.26511			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	30.43697	100.00000	30.36322			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	30.43697	100.00000	30.36322			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.00758	100.00000	9.97633			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	12.03919	100.00000	12.01003			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	12.39110	100.00000	12.36108			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.74090	100.00000	13.70761			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	10.11061	100.00000	10.08611			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	10.05388	100.00000	10.02953			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	10.11061	100.00000	10.08611			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	7.97671	100.00000	7.95182			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	9.10981	100.00000	9.08137			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	9.08137	100.00000	9.05301			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	10.08792	100.00000	10.06348			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	20.56709	100.00000	20.51726			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.83891	100.00000	9.80819			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	16.88129	100.00000	16.82858			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	10.16905	100.00000	10.13730			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	14.73166	100.00000	14.68069			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.76585	100.00000	1.75793			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.75716	100.00000	1.74903			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.75716	100.00000	1.74903			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.74312	100.00000	1.73465			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	8.80661	100.00000	8.76788			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.22389	100.00000	17.18598			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.22389	100.00000	17.18598			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	62.68903	100.00000	62.55028			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	64.40148	100.00000	64.24548			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	64.37250	100.00000	64.21656			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.09495	100.00000	99.87201			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	95.04033	100.00000	94.82751			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	64.35801	100.00000	64.20210			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	65.83993	100.00000	65.69501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	56.53585	100.00000	56.39888			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	56.53585	100.00000	56.39888			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.77331	100.00000	7.75448			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	62.55488	100.00000	62.41644			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	62.56902	100.00000	62.43054			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	64.37250	100.00000	64.21656			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	64.37250	100.00000	64.21656			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.46921	100.00000	15.43173			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00033			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00033			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	64.90994	100.00000	64.76629			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.61694	100.00000	10.59344			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00188	100.00000	0.00188			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00210	100.00000	0.00210			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	93.34486	100.00000	93.11150			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	93.38755	100.00000	93.15408			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	93.36926	100.00000	93.13583			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	129.80226	100.00000	129.47436			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	93.40889	100.00000	93.17537			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.93152	100.00000	10.90504			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.93152	100.00000	10.90504			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.70552	100.00000	11.67717			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.08671	100.00000	11.05984			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.33750	100.00000	10.31246			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.83328	100.00000	60.64335			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.45095	100.00000	10.42562			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.92129	100.00000	1.91275			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.96970	100.00000	19.92575			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	64.01089	100.00000	63.86923			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.40452	100.00000	11.37928		181,200,000,000.00	1,812,000	10,000.00	
COJ05	On	05/06/2023	Spot Bond			100.00000	14.36148	100.00000	14.32969			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.68350	100.00000	18.64215			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.98738	100.00000	14.95439		447,200,000,000.00	4,472,000	0.00	
COJ10C	On	18/01/2013	Spot Bond			100.00000	74.45051	100.00000	74.30733			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On	17/02/2013			5.86800	102.86768	5.86800	102.85161			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	101.55797	7.17500	101.53835			2,870,000,000.00	400,000	200,000.00
CPL003	On	28/02/2017			100.00000	10.57071	100.00000	10.54510			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	18.28676	100.00000	18.24246			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	96.57956	100.00000	96.33193			0.00	0	0.00
CPL007	On	01/08/2015			100.00000	9.42057	100.00000	9.37914			0.00	0	0.00
CPL008	On	27/11/2012			100.00000	99.99932	100.00000	100.00000			0.00	0	0.00
DEN37U	On	28/09/2012			100.00000	92.28357	100.00000	92.05738			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	92.45284	100.00000	92.22624			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	64.46355	100.00000	64.32049			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	91.48801	100.00000	91.26595			0.00	0	0.00
DENG36	On	28/09/2012			100.00000	92.23873	100.00000	92.01266			0.00	0	0.00
DENG38	On	28/09/2012			100.00000	92.23873	100.00000	92.01266			0.00	0	0.00
DENG39	On	28/09/2012			100.00000	92.23425	100.00000	92.00818			0.00	0	0.00
DENG40	On	28/09/2012			100.00000	92.00108	100.00000	91.77558			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	91.38465	100.00000	91.16230			0.00	0	0.00
DRD03	On	02/07/2014			100,000.00000	0.21140	100,000.00000	0.19759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On	03/07/2015	Spot Bond			100.00000	22.50098	100.00000	22.40203			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.09066	100.00000	53.97028			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.06035	100.00000	21.01375		274,800,000,000.00		2,748,000	15,116,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	9.87194	100.00000	9.85021		26,314,036,800,000.00		263,140,368	82,134,368.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.68717	100.00000	14.65448		65,729,209,100,000.00		657,292,091	208,175,091.00
DVF12	On	13/10/2012	Spot Bond			100.00000	87.93624	100.00000	87.72835			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.12089	100.00000	14.08980		3,600,000,000,000.00		36,000,000	16,080,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.63003	100.00000	16.58974			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.96897	100.00000	14.93545		32,000,000,000,000.00		320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.85162	2.55000	102.84185		89,250,000,000.00		35,000,000	318,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.17811	100.00000	11.15351			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.30387	100.00000	15.27018			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.24524	8.00000	118.22003			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.33075	100.00000	13.29845			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	95.90561	100.00000	95.66158			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	95.89397	100.00000	95.64997			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On	13/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	26.72889	100.00000	26.66935			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.80899	100.00000	22.75878			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.77738	100.00000	17.73430			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.17649	100.00000	11.14160			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	81.40618	100.00000	99.72899			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.43461	100.00000	23.46129			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	81.64579	100.00000	99.72900			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	26.85914	100.00000	22.92165			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	81.74562	100.00000	99.72900			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	27.49137	100.00000	23.58582			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	54.44520	100.00000	44.77742			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	26.42449	100.00000	22.46504			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.08005	100.00000	13.45138			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	54.45984	100.00000	44.79509			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.16675	100.00000	19.12457		9,900,000,000,000.00		99,000,000	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.98368	9.25000	102.95824		9,450,032,415,500.00		021,625,126	712,647,126.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.61174	10.00000	100.58507		1,988,738,180,000.00		198,873,818	282,737,818.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	102.92413	7.85000	102.90247			2,097,371,540,800.00	267,181,088	258,963,088.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.14976	7.50000	103.12913			2,449,310,640,000.00	326,574,752	727,820,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	94.90692	100.00000	94.66786			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.61020	100.00000	10.58449			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.32502	100.00000	10.30001			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	55.04096	100.00000	54.90762			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	55.16355	100.00000	55.02991			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.04506	8.37500	100.02253			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	55.77652	100.00000	55.64140			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.52681	100.00000	29.46181			76,500,000,000.00	765,000	17,655,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.17766	100.00000	10.15513			159,600,000,000.00	1,596,000	798,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	83.19642	100.00000	83.00988			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	96.32140	100.00000	96.07378			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.31761	100.00000	11.29019			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.02217	100.00000	9.00031			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.69343	100.00000	9.66995			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.12840	100.00000	14.09713			382,000,000,000.00	3,820,000	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.27157	100.00000	10.24669			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014	Spot Bond			100.00000	38.97502	100.00000	38.88821			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	53.46599	100.00000	53.34830			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.20584	100.00000	3.19870			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.44683	100.00000	6.43256			180,000,000,000.00	1,800,000	900,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.53805	100.00000	3.53021			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.03775	100.00000	4.02881			40,000,000,000.00	400,000	200,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.32018	100.00000	0.31958			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02130	100.00000	0.02126			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01964	100.00000	0.01960			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	33.15474	100.00000	33.08136			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	57.25570	100.00000	57.11699			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	15.48240	100.00000	15.44490			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.83675	100.00000	33.76976			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.14301	100.00000	30.08333			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105 On	24/02/2017	Spot Bond			100.00000	15.09481	100.00000	15.05824			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	15.09481	100.00000	15.05824			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	11.84702	100.00000	11.81832			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	14.86468	100.00000	14.82866			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	11.98248	100.00000	11.95345			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	66.80482	100.00000	66.64298			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	15.36847	100.00000	15.33124			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	10.50767	100.00000	10.48221			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.43793	100.00000	11.41022			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	33.23594	100.00000	33.15542			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.28060	100.00000	8.25251			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.70311	100.00000	8.67011			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.19985	100.00000	15.16303			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.40957	100.00000	11.38193			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.56505	100.00000	13.53219			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.52935	100.00000	14.49414			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.92175	100.00000	10.89529			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122 On	20/06/2017	Spot Bond			100.00000	12.26042	100.00000	12.23072			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.87936	100.00000	15.84089			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.40801	100.00000	10.37366			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.78952	100.00000	6.76034			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.74971	100.00000	12.70216			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.97009	100.00000	14.91428			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.65695	100.00000	11.61348			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.35446	100.00000	12.30838			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.28422	100.00000	14.23095			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.34258	100.00000	13.29283			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.85384	100.00000	14.79845			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.69086	100.00000	15.63234			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.12419	100.00000	14.06787			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.61718	100.00000	13.56052			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.32275	100.00000	12.27147			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.11655	100.00000	12.06615			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.91160	100.00000	14.84956			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.73978	100.00000	14.67845			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On	20/09/2017			100.00000	14.27012	100.00000	14.21075			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	14.83860	100.00000	14.77406			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.13219	100.00000	1.12669			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.11862	100.00000	1.11279			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.11862	100.00000	1.11279			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.09891	100.00000	1.09260			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	33.69957	100.00000	33.62499			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	28.83896	100.00000	28.76910			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.77838	100.00000	18.73289			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.46528	100.00000	15.42781			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	40.21067	100.00000	40.11325			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.08139	6.90500	101.06255			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.37679	100.00000	10.35166			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	59.68265	100.00000	59.53807			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	30.64340	100.00000	30.56918			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.03934	100.00000	9.01744			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.26785	5.87500	100.25207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	12.22309	100.00000	12.19348			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.32435	100.00000	12.29449			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.71650	100.00000	4.70612			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.44096	100.00000	23.39661			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.32217	100.00000	4.31265			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.04748	100.00000	6.03418			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	93.37230	100.00000	93.13887			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.90977	100.00000	11.88724			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	93.45781	100.00000	93.22591			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.09460	100.00000	10.07015			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.11128	100.00000	18.06741		2,160,000,000,000.00	21,600,000	21,600,000.00	
FRC78	On	15/06/2016	Spot Bond			100.00000	18.32487	100.00000	18.28047			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.51506	100.00000	16.47505			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.63929	4.73000	105.62303		141,900,000,000.00	30,000,000	30,000,000.00	
FRC81	On	20/12/2012	Spot Bond			100.00000	93.89950	100.00000	93.66650			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.73988	100.00000	16.69932			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.91793	100.00000	10.89149			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.15557	100.00000	12.12614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.00000	26.66049	100.00000	26.59591			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.82078	100.00000	13.78730			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.39323	100.00000	13.36078			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	93.01841	100.00000	92.78759			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	93.00697	100.00000	92.77618			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.98113	100.00000	61.85842			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.98544	100.00000	61.86273			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.00270	100.00000	61.87994			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	62.55698	100.00000	62.40544			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.84666	100.00000	9.82717			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.08284	100.00000	14.05496			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.83658	100.00000	9.81710			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.48351	100.00000	18.44692			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.59050	100.00000	14.56162			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.57930	100.00000	15.54156			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	55.94377	100.00000	55.80824			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	58.19837	100.00000	58.05738			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	56.00957	100.00000	55.87388			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On	02/08/2013			100.00000	58.26922	100.00000	58.12806			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	56.17151	100.00000	56.03543			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	56.22212	100.00000	56.08592			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	56.75350	100.00000	56.61601			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	57.40635	100.00000	57.26728			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	57.81627	100.00000	57.67621			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	21.54217	100.00000	21.49419			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	45.02737	100.00000	44.91830		1,200,000,000,000.00	12,000,000	3,000,000.00	
FRJ14	On	20/07/2014			100.00000	28.59858	100.00000	28.52930			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	18.03126	100.00000	17.97497			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.75594	100.00000	12.72504			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	10.88920	100.00000	10.85520			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	9.42510	100.00000	9.40227			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.31514	100.00000	0.31416			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.44683	100.00000	6.43256			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.44683	100.00000	6.43256			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	6.44683	100.00000	6.43256			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	2.90051	100.00000	2.89413			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	7.19120	100.00000	7.17378			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.12866	100.00000	3.12170			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.69870	100.00000	11.67036			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.47151	100.00000	10.44614			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	85.43255	100.00000	85.23570			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	57.03185	100.00000	56.89369			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.09552	100.00000	7.07833			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	43.08398	100.00000	42.97961			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.36537	2.00000	103.35708			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	60.59192	100.00000	60.44514			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	62.02507	100.00000	61.87482			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	66.30344	100.00000	66.09643			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.77553	100.00000	0.77310			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.31329	100.00000	13.27172			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	64.07121	100.00000	63.87117			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	63.27480	100.00000	63.07725			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	6.83611	100.00000	6.81477			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.72435	100.00000	8.69711			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On	14/06/2017	Spot Bond			100.00000	16.14125	100.00000	16.09086			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.23755	100.00000	30.14104			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	14.94537	100.00000	14.89871			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	22.37777	100.00000	22.27829			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	49.00750	100.00000	48.78721			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.82187	100.00000	29.75622		30,000,000,000,000.00	300,000,000	150,000,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	23.63709	100.00000	23.58506		33,200,000,000.00	332,000	2,183,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	99.92128	9.00000	99.89448			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.54320	8.00000	105.51796		640,000,000,000.00	80,000,000	20,000,000.00	
FRX18	On	14/04/2018	Spot Bond			100.00000	14.76058	100.00000	14.72791			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.52153	9.00000	101.50522			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.50213	100.00000	12.47446			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	14.12361	100.00000	14.09218			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.55288	100.00000	10.52952			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.36787	100.00000	14.33307			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.59817	100.00000	18.54011			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.29399	9.48500	103.26784			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.69562	100.00000	72.53385			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX10n	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	72.91391	100.00000	72.77660			0.00	0	0.00
GPT12 On	28/02/2013	Spot Bond			100.00000	73.11356	100.00000	72.97484			0.00	0	0.00
GPT17 On	28/08/2012	Spot Bond			100.00000	97.07447	100.00000	99.63919			0.00	0	0.00
GPT18 On	30/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GPT2A1 On	01/09/2012	Spot Bond			100.00000	97.96568	100.00000	97.70855			0.00	0	0.00
GPT2B1 On	01/09/2012	Spot Bond			100.00000	97.98169	100.00000	97.72452			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	98.08414	100.00000	97.82671			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	101.26856	100.00000	100.99486			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRA298 On	15/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
GRB88 On	25/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD175	On	11/10/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.90482	100.00000	7.88567			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.86040	100.00000	9.83652			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	101.18130	100.00000	100.90784			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	101.33089	100.00000	101.05703			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	101.39323	100.00000	101.11919			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	101.61761	100.00000	101.34297			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.22591	100.00000	23.16964			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	9.80822	100.00000	9.78446			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	13.14769	100.00000	13.11584			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.70380	100.00000	10.67786			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	20.07358	100.00000	20.02496			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	11.06776	100.00000	11.04094			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	10.02013	100.00000	9.97607			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	87.96115	100.00000	87.75564			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B5UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	58.11428	100.00000	57.97349			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	58.11428	100.00000	57.97349			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	52.72294	100.00000	52.62319			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	58.26712	100.00000	58.15658			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	58.60904	100.00000	58.46705			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	16.30154	100.00000	16.26206			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.78732	100.00000	17.74424			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	58.23993	100.00000	58.09884			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	58.73993	100.00000	58.59763			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.64479	100.00000	16.60448			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.13057	100.00000	18.08666			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	58.40224	100.00000	58.26075			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	58.97554	100.00000	58.83266			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.08611	100.00000	17.04473			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.57189	100.00000	18.52691			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	58.97815	100.00000	58.83528			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3On	19/07/2013	Spot Bond				100.00000	59.28967	100.00000	59.14604			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.62551	100.00000	17.58281			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	59.68495	100.00000	59.54037			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	60.73208	100.00000	60.58495			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.26482	100.00000	10.24223			861,029,700,000.00	8,610,297	31,234,297.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.44683	100.00000	6.43256			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.44136	100.00000	6.42710			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.60309	100.00000	9.58195			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.60309	100.00000	9.58195			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.50265	2.00000	100.49458			162,000,000,000.00	81,000,000	167,100,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.51413	2.25000	100.50540			90,000,234,000.00	40,000,104	255,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.58483	2.50000	100.57498			160,000.00	64	470,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.74634	100.00000	16.71457			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	94.62409	100.00000	94.38575			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	96.02795	100.00000	95.78236			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	25.80888	100.00000	25.75208			543,600,000,000.00	5,436,000	2,706,000.00
IBL12	On 12/03/2013	Spot Bond				100.00000	64.18072	100.00000	64.02524			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	18.22907	100.00000	18.18491			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	17.28752	100.00000	17.24564			0.00	0	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	61.69366	100.00000	61.54420			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	43.91635	100.00000	43.80996			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	30.73647	100.00000	30.66200			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.67577	100.00000	37.59284			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.35022	100.00000	18.30983			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.03353	100.00000	15.00044			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.47294	100.00000	34.39666			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.60115	100.00000	27.53428			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.29899	100.00000	22.24497			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.85984	1.75000	105.85200			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	99.97774	8.27000	99.95548			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.32665	100.00000	19.27983			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.87738	100.00000	8.85588			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.22844	100.00000	5.21693			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.90051	100.00000	2.89413			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	18.34170	100.00000	18.28443			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	11.06275	100.00000	11.02821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On	02/04/2018	Spot Bond			8.76500	103.26314	8.76500	103.23894			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.00646	100.00000	16.95336			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.22812	100.00000	9.19931			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	61.63384	100.00000	61.49818			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.40331	100.00000	17.36479			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.40331	100.00000	17.36479			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.22840	5.00000	100.21495			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	16.23326	100.00000	16.17641			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.93943	100.00000	15.88360			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.65383	100.00000	21.60591			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.72579	100.00000	22.67074			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.72579	100.00000	22.67074			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.43290	100.00000	8.87779			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.51764	100.00000	8.49700			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	46.63053	100.00000	46.38242			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	46.28354	100.00000	46.07550			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	44.64739	100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.77760	100.00000	23.72526			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	60.69042	100.00000	60.55683			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.63056	100.00000	14.59512			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	90.91637	100.00000	90.69677			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	89.40110	100.00000	89.18875			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	87.93551	100.00000	87.73005			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND240	On	02/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		79,400,000,000,000.00	794,000,000	492,000,000.00	
IND247	On	20/11/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	51.04494	100.00000	50.82046			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	69.43396	100.00000	69.17293			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	68.50115	100.00000	68.33520			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.57776	100.00000	15.54002			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.03604	100.00000	16.99477			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.88164	100.00000	15.84317			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	83.12973	100.00000	82.95134			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012	Spot Bond			100.00000	96.02766	100.00000	95.78144			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.79593	100.00000	9.77220			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.07419	100.00000	72.93555			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.14086	100.00000	26.07753			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.72213	100.00000	10.69615			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	96.45393	100.00000	96.20469			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	95.43034	100.00000	95.18627			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	93.95370	100.00000	93.71704			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	91.79250	100.00000	91.48754			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.52260	6.50000	100.51083			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	61.14985	100.00000	60.95893			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	94.45048	100.00000	94.21376			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	68.61334	100.00000	68.61333			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.04200	100.00000	58.85766			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	92.92929	100.00000	92.61745			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	93.18808	100.00000	92.88052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On	10/12/2012	Spot Bond			100.00000	92.90937	100.00000	92.60375			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.26536	100.00000	10.23026			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	73.05389	100.00000	72.61905			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	84.20405	100.00000	84.01311			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	56.41923	100.00000	56.28255			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	38.36861	100.00000	38.27566			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	38.36861	100.00000	38.27566			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	40.73480	100.00000	40.63611			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	36.82157	100.00000	36.73236			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.29998	100.00000	24.24111			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.83475	100.00000	19.78670			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	45.70655	100.00000	45.59582			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.98367	100.00000	17.92752			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.96875	100.00000	12.92826			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.90478	100.00000	10.87073			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.00914	8.80000	102.98490			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.84871	100.00000	36.76761			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.29859	100.00000	14.26395			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	14.79945	100.00000	14.76688			5,455,400,000,000.00	54,554,000	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	25.75939	100.00000	25.69698			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.58803	100.00000	18.54300			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.82886	100.00000	20.78276			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.47026	100.00000	10.44490			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.97160	100.00000	9.94745			200,000,000,000.00	2,000,000	1,000,000.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.12625	2.75000	100.11882			53,097,000,000.00	19,308,000	7,052,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.70083	2.60000	103.69072			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.82855	100.00000	10.79474			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.54953	100.00000	9.50752			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03299	100.00000	0.03284			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	68.60038	100.00000	68.44855			0.00	0	7,900,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	61.36222	100.00000	61.21356			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.30937	100.00000	18.26907			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.75735	100.00000	9.73371			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.45608	2.60000	102.44280			5,756,400,000.00	2,214,000	384,000.00
IVA133	On	18/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059		2,400,000,000,000.00	24,000,000	24,000,000.00	
IVA240	On	04/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	60.86087	100.00000	60.71343			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.31294	100.00000	7.29522			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.44315	100.00000	27.37666			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.63046	100.00000	9.58811			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	78.98175	100.00000	78.64277			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	47.69162	100.00000	47.48189			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	69.40299	100.00000	69.14498			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	58.79667	100.00000	58.65423			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	58.45085	100.00000	58.30925			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	72.58912	100.00000	72.45318			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.79849	100.00000	74.63473			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	70.98942	100.00000	70.85648			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	65.66535	100.00000	65.52003			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.16558	100.00000	17.12779			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.39315	100.00000	39.29771			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.95680	100.00000	16.91572			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.08290	100.00000	13.03371			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	97.51848	100.00000	97.26970		1,140,000,000,000.00	11,400,000	11,400,000	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	50.82046	100.00000	50.59697			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	59.28616	100.00000	59.14253			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.99033	100.00000	28.92009			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	101.76951	100.00000	101.49222			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	64.87231	100.00000	64.71516			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.39861	100.00000	30.32498		300,000,000,000.00	3,000,000	3,000,000.00	
MBF026 On	05/10/2012	Spot Bond			100.00000	89.49663	100.00000	89.28098			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.22758	100.00000	21.17616			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.46163	100.00000	17.40711		1,400,000,000,000.00	14,000,000	140,350,000.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	84.79299	100.00000	84.60158			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	84.90181	100.00000	84.70973			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.29442	100.00000	39.19922			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	88.04868	100.00000	87.84053			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	98.39572	100.00000	98.13333			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.31926	100.00000	39.22401			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	81.33500	100.00000	66.24213			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	37.35658	100.00000	31.17456			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.71104	100.00000	28.64149			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.86691	100.00000	15.82847			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.65120	100.00000	19.60360			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.03031	100.00000	4.02055			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.83963	100.00000	9.81579			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	108.28363	8.00000	108.26043			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	94.68896	100.00000	94.44985			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.46289	100.00000	23.40604			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.72487	100.00000	25.66795			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.78330	100.00000	25.72624			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.87173	100.00000	12.84324			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.54373	100.00000	8.52492			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.40602	100.00000	8.38753			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.12721	8.59000	103.10351			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.07235	9.34000	101.04728			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.14786	10.01000	101.12102			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.37643	100.00000	24.32248		33,120,000,000,000.00	331,200,000	88,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.46378	100.00000	13.43116			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.24392	100.00000	8.22394			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.95816	100.00000	11.92918			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.49634	100.00000	19.45342		475,800,000,000.00	4,758,000	31,479,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.27569	100.00000	18.21862			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.84915	8.78500	101.82522			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	65.96122	100.00000	65.80142			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.68580	8.00000	103.66359			0.00	0	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.16966	100.00000	30.10325			0.00	0	5,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.70591	100.00000	18.66473		4,080,000,000,000.00	40,800,000	40,800,000	10,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.62565	100.00000	12.59786			0.00	0	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	44.91026	100.00000	44.81087			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.83067	100.00000	5.81655			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.09976	100.00000	0.09952			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.10740	100.00000	6.09260			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.18287	100.00000	6.16789			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.73004	100.00000	6.24318			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.79042	100.00000	6.30342			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	5.89104	100.00000	6.40380			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	5.94136	100.00000	6.45399			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.00174	100.00000	6.51423			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.15269	100.00000	6.66482			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020	Spot Bond			100.00000	6.25332	100.00000	6.76519			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.36401	100.00000	6.87563			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.46464	100.00000	6.97601			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.51496	100.00000	7.02620			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.11874	100.00000	7.62853			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	7.82315	100.00000	8.33123			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.09976	100.00000	0.09952			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.09976	100.00000	0.09952			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.51677	100.00000	27.45011			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.60293	100.00000	19.55544			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	16.50819	100.00000	16.46820			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.49432	100.00000	8.47375		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	96.29854	100.00000	96.05099			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.21215	100.00000	22.16325		531,400,000,000.00	5,314,000	24,858,000	24,858,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.98784	100.00000	14.95153			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.52919	100.00000	16.49281			0.00	0	7,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02130	100.00000	0.02126			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	58.62474	100.00000	58.48273		200,000,000,000.00	2,000,000	1,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.97273	100.00000	22.92188			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.39962	100.00000	16.35989			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.38598	100.00000	8.36566			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.53741	100.00000	36.45698			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	29.90162	100.00000	29.82917			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.83027	100.00000	17.79102		1,149,900,000,000.00	0.00	11,499,000	15,433,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.57821	100.00000	11.55015			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	73.19651	100.00000	73.03260			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	85.61170	100.00000	85.41579			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	65.21307	100.00000	65.05510			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.48458	100.00000	24.43825			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.73678	100.00000	40.65970			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.35235	100.00000	23.30816			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.14628	100.00000	22.10438			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	19.02014	100.00000	18.97406			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	64.21508	100.00000	64.05952			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	62.23300	100.00000	62.08224			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	62.04348	100.00000	61.89318			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52 On	26/03/2013	Spot Bond			100.00000	62.04348	100.00000	61.89318			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	62.04348	100.00000	61.89318			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.76870	100.00000	17.72565			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.18686	100.00000	17.14522			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.83678	100.00000	16.79599			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.53467	100.00000	18.48977			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.24587	100.00000	10.22649			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.59299	100.00000	14.55764			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.09181	100.00000	10.07272			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.53286	100.00000	12.50250			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.18237	100.00000	13.15043			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.46133	100.00000	12.43115			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.10126	100.00000	12.07194			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	90.59180	100.00000	90.44639			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	45.14454	100.00000	45.03518			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.41357	100.00000	29.35535			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	29.33452	100.00000	29.27644			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On	03/07/2015			100.00000	18.18826	100.00000	18.10740			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	1.74951	100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	76.50626	100.00000	76.50626			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.10128	100.00000	22.05263			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	94.39177	100.00000	94.15400			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	79.32716	100.00000	79.16361			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.87313	100.00000	50.76115			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.61154	100.00000	36.53095		27,200,000,000.00	272,000	65,936,000.00	
NED9	On	06/07/2017			100.00000	8.21433	100.00000	8.19442			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.84203	100.00000	18.80055		790,800,000,000.00	7,908,000	2,500,000.00	
NEDH1B	On	20/11/2018			100.00000	13.23308	100.00000	13.20103			0.00	0	0.00
NET41	On	16/02/2013			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
NET44	On	16/08/2012			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.50483	100.00000	9.48354			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.00330	100.00000	9.98129			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	12.99606	100.00000	12.96458			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	99.90810	6.82500	101.59409			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.91129	6.58500	101.53806			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.00000	65.41229	100.00000	66.76665			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	16.19019	100.00000	17.98398			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	13.24280	100.00000	13.21072			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.90676	6.92500	101.61743			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	65.54033	100.00000	66.98308			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.33056	100.00000	18.17775			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	13.48954	100.00000	13.45686			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.90143	7.32500	101.71080			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	65.71104	100.00000	67.27165		800,000,000,000.00	8,000,000	4,000,000.00	
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.58913	100.00000	18.53468			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	100.31824	100.00000	100.05000			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	67.46213	100.00000	67.29871			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	100.46622	100.00000	100.19759			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	67.70319	100.00000	67.53917			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	100.54022	100.00000	100.27140			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	68.00451	100.00000	67.83977			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	68.39623	100.00000	68.23054			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	11.00978	100.00000	10.98312			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.88958	8.21500	101.91853			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			100.00000	52.68633	100.00000	52.56897			0.00	0	30,000,000.00
NRA014On	30/04/2014	Spot Bond			100.00000	36.59475	100.00000	36.51420		74,520,000,000,000.00	745,200,000	124,200,000.00	
NRA018On	30/11/2018	Spot Bond			100.00000	15.09695	100.00000	15.06354		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			100.00000	15.59819	100.00000	15.56386		847,600,000,000.00	8,476,000	2,100,000.00	
NRA023On	31/05/2023	Spot Bond			100.00000	7.34700	100.00000	7.33054			0.00	0	82,000,000.00
NRA028On	30/11/2028	Spot Bond			100.00000	14.56117	100.00000	14.52894		620,000,000,000.00	6,200,000	6,100,000.00	
NTC09On	18/04/2013	Spot Bond			100.00000	58.69364	100.00000	58.55145			0.00	0	0.00
NTC10On	18/04/2014	Spot Bond			100.00000	28.59316	100.00000	28.52390			0.00	0	0.00
NTC11On	18/04/2014	Spot Bond			100.00000	28.44017	100.00000	28.37128			0.00	0	0.00
NTC12On	25/08/2016	Spot Bond			100.00000	9.85229	100.00000	9.82843			0.00	0	0.00
NTC13On	31/01/2015	Spot Bond			100.00000	19.78358	100.00000	19.73564			0.00	0	0.00
NTC14On	26/07/2013	Spot Bond			100.00000	48.96957	100.00000	48.75422			0.00	0	0.00
NTC15On	26/07/2015	Spot Bond			100.00000	9.67300	100.00000	9.63046		100,000,000,000.00	1,000,000	500,000.00	
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.99028	100.00000	11.96123			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.04110	100.00000	12.01193			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.07159	100.00000	12.04235			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.80336	100.00000	12.77234			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.61644	100.00000	13.58346			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.69820	100.00000	18.65291			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.26451	100.00000	18.22408		31,804,900,000,000.00	318,049,000	98,083,000.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	57.10576	100.00000	56.96742			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	28.09272	100.00000	28.02466			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	57.02948	100.00000	56.89132			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	27.88683	100.00000	27.81928			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.86503	100.00000	11.83628			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	84.95146	100.00000	84.75883			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.20541	100.00000	4.18692			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	85.29365	100.00000	85.10024			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.87689	100.00000	11.85442			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.19518	100.00000	18.15110			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	62.83380	100.00000	62.63547			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On	21/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	99.99973	100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	30.71804	100.00000	30.64364			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	79.02814	100.00000	78.86554			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	94.11924	100.00000	93.88277		600,000,000,000.00	6,000,000	3,000,000.00	
PR2A4D	On	15/06/2013	Spot Bond			100.00000	63.11841	100.00000	62.96551			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	63.28898	100.00000	63.13566			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	43.49273	100.00000	43.38737			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	94.16559	100.00000	93.92899			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	30.87458	100.00000	30.79978			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	79.19935	100.00000	79.03640			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	63.57327	100.00000	63.41926			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	43.57106	100.00000	43.46551			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	94.24670	100.00000	94.00990			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.22447	100.00000	31.14882			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	64.08498	100.00000	63.92973			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	94.45527	100.00000	94.21794			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	31.61118	100.00000	31.53460			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4DOn	15/06/2013	Spot Bond			100.00000	64.53983	100.00000	64.38348			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond			100.00000	37.60580	100.00000	37.51469			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	90.39425	100.00000	90.17432			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	90.41651	100.00000	90.19652			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	90.50554	100.00000	90.28532			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	18.53026	100.00000	18.48947			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00200	100.00000	0.00199			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			5.67000	127.51172	5.66000	127.52400		287,130,125,169,720.00	640,233,716	24,297,251,100.00	
R158P On	15/09/2015	Spot Bond			100.00000	8.23567	100.00000	8.21754			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.66030	100.00000	3.65224			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	51.79434	100.00000	51.68033			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			7.48000	127.90804	7.44000	128.29446		199,994,017,904,120.00	737,168,169	8,985,609,849.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00089	100.00000	0.00089			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			218.47075	90.37663	218.46353	90.01223		436,067,617,000,000.00	996,000,000	1,284,750,800.00	
R197 On	07/12/2023	Spot Bond			1.49000	270.05446	1.49000	270.03644		250,928,651,590.00	168,408,491	79,219,891.00	
R201 On	21/12/2014	Spot Bond			5.09000	109.34345	5.10500	109.29398		61,595,775,685,840.00	101,331,176	2,420,807,176.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.06800	199.39598	2.06800	199.37953			6,872,420,707,460.00	323,220,845	1,148,783,245.00
R2023	On	28/02/2023	Spot Bond			8.00000	101.32343	8.00000	101.26668			47,660,008,000,000.00	957,501,000	2,644,567,000.00
R203	On	15/09/2017	Spot Bond			6.10000	112.73651	6.07000	112.85485			104,104,956,698,400.00	066,386,344	6,376,363,297.00
R204	On	21/12/2018	Spot Bond			6.39000	109.52300	6.35000	109.72090			80,134,205,039,910.00	540,564,169	4,794,280,503.00
R2048	On	28/02/2048	Spot Bond			8.75000	103.38653	8.75000	103.31627			19,388,250,000,000.00	215,800,000	704,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.48852	100.00000	28.41951			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.18000	103.78208	5.20000	103.74014			22,003,763,994,660.00	247,830,887	2,767,960,887.00
R207	On	15/01/2020	Spot Bond			6.68000	103.93072	6.63500	104.17765			109,136,377,240,320.00	337,781,024	7,087,645,000.00
R208	On	31/03/2021	Spot Bond			6.82500	102.07044	6.79000	102.27673			153,986,442,218,700.00	562,116,076	8,261,939,861.00
R209	On	31/03/2036	Spot Bond			8.07000	83.29007	8.03500	83.58477			83,187,743,653,230.00	308,270,589	8,241,366,000.00
R210	On	31/03/2028	Spot Bond			1.91000	152.10952	1.90000	152.29308			459,846,391,430.00	240,757,273	127,956,000.00
R211	On	31/01/2017	Spot Bond			0.55000	121.19252	0.55000	121.18754			651,311,008,150.00	184,201,833	1,706,760,000.00
R212	On	31/01/2022	Spot Bond			1.43000	124.35342	1.46000	124.03273			2,503,258,241,770.00	750,530,239	887,658,239.00
R213	On	28/02/2031	Spot Bond			7.91000	94.45687	7.87000	94.79891			60,699,725,774,660.00	673,795,926	3,304,138,836.00
R214	On	28/02/2041	Spot Bond			6.50000	103.00041	6.50000	102.98260			43,129,394,685,000.00	635,291,490	4,992,120,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	62.53962	100.00000	62.40196			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	41.69308	100.00000	41.60130			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	27.79539	100.00000	27.73420			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.53026	100.00000	18.48947			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.35350	100.00000	12.32631			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.23567	100.00000	8.21754			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.49045	100.00000	5.47836			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.66030	100.00000	3.65224			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	50.42728	100.00000	50.31568			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.61819	100.00000	33.54379			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.41213	100.00000	22.36252			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.94142	100.00000	14.90835			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.96095	100.00000	9.93890			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.64063	100.00000	6.62593			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.42709	100.00000	4.41729			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.95139	100.00000	2.94486			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.96759	100.00000	1.96324			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.31173	100.00000	1.30883			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.87449	100.00000	0.87255			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	0.58299	100.00000	0.58170			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.38866	100.00000	0.38780			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25911	100.00000	0.25853			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17274	100.00000	0.17236			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11516	100.00000	0.11490			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07677	100.00000	0.07660			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05118	100.00000	0.05107			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03412	100.00000	0.03405			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02275	100.00000	0.02270			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01516	100.00000	0.01513			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01011	100.00000	0.01009			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00674	100.00000	0.00673			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00449	100.00000	0.00448			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00300	100.00000	0.00299			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00200	100.00000	0.00199			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00133	100.00000	0.00133			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00089	100.00000	0.00089			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00059	100.00000	0.00059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	33.88144	100.00000	33.79937			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	59.48706	100.00000	59.34294			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.50600	100.00000	13.47328			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.68591	100.00000	19.62445			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.92763	100.00000	1.91916			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	97.07736	100.00000	96.82586			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	95.78823	100.00000	95.54388			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	64.35986	100.00000	64.15893			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	64.27048	100.00000	64.06537			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.83930	100.00000	16.79850			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	97.57824	100.00000	97.32546			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	93.91450	100.00000	93.68030			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	87.05914	100.00000	86.85525			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	21.06910	100.00000	21.01806			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.87780	5.87500	102.86171			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	68.62003	100.00000	68.62001			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	82.53140	100.00000	82.35002		75,970,000,000,000.00	759,700,000	275,000,000.00	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	31.83854	100.00000	31.76142			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	67.56797	100.00000	67.40429			0.00	0	0.00
RP002	On	28/02/2013			100.00000	67.95123	100.00000	67.78662			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.29056	100.00000	25.22929			0.00	0	0.00
RP005	On	31/03/2017			100.00000	12.49136	100.00000	12.46663			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.02516	100.00000	11.99602			0.00	0	0.00
RP007	On	30/04/2016			100.00000	13.79625	100.00000	13.76282			0.00	0	0.00
RP008	On	30/04/2016			100.00000	13.79625	100.00000	13.76282			0.00	0	0.00
RP009	On	16/07/2013			100.00000	51.17603	100.00000	50.95098			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	33.24078	100.00000	33.16025			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	25.07583	100.00000	25.02619			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	23.47444	100.00000	23.41757			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	100.36681	5.25000	100.35268			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.45664	100.00000	0.45554			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.48724	100.00000	2.48122			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	87.78626	100.00000	87.61905			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.02825	100.00000	12.99941		177,300,000,000.00		1,773,000	6,691,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.71660	100.00000	7.70196			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	101.01352	100.00000	100.74124			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.84655	100.00000	15.81166		13,847,600,000,000.00		138,476,000	88,469,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	12.10734	100.00000	12.07801			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.05615	8.00000	109.03278		1,145,856,000,000.00		143,232,000	25,349,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.54291	100.00000	7.52464			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.97275	100.00000	8.95101			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00387	100.00000	0.00386			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.18180	100.00000	21.13518		354,200,000,000.00		3,542,000	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	65.21177	100.00000	65.06745		13,800,000,000.00		138,000	46,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.11874	100.00000	12.09191		891,000,000,000.00		8,910,000	11,755,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.67446	5.75000	122.65223			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	44.85156	100.00000	44.75283			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	62.74950	100.00000	62.61063			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	65.11358	100.00000	64.97024			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.10150	100.00000	13.07266			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.12027	100.00000	26.06277			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	65.19871	100.00000	65.05440			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.09159	100.00000	9.06956			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	32.43850	100.00000	32.35991			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.04828	100.00000	23.99002			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.58450	100.00000	10.55886			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	61.51605	100.00000	61.36702			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	37.80228	100.00000	37.71070			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.79119	100.00000	13.76083			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.79156	100.00000	37.70001			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.14821	100.00000	10.12363			0.00	0	4,400,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.54066	100.00000	8.51998			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.87062	100.00000	0.86869			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.02954	100.00000	9.00767			0.00	0	200,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.56795	100.00000	11.54235			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.53634	10.05000	102.50901			90,450,000,000.00	9,000,000	1,500,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.06377	100.00000	9.03548			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.39269	100.00000	16.35298			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	7.82735	100.00000	7.80291			0.00	0	5,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	6.45298	100.00000	6.43284			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.29968	8.00000	107.28433			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.86871	100.00000	9.84699			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.60665	100.00000	10.58330			168,300,000,000.00	1,683,000	1,861,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	69.43898	100.00000	69.28613			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.28288	100.00000	16.24704			40,000,000,000.00	400,000	4,600,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	60.02126	100.00000	59.88758			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.44683	100.00000	6.43256			20,000,000,000.00	200,000	100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.22844	100.00000	5.21693			40,000,000,000.00	400,000	200,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.75582	100.00000	11.72735			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	77.62030	100.00000	77.47160			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.62357	100.00000	2.61721			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04206	100.00000	0.04196			0.00	0	0.00
SHPCBLO	On	03/04/2017	Spot Bond			6.50000	100.52260	6.50000	100.51083			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.61488	100.00000	11.58675			200,000,000,000.00	2,000,000	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	61.40131	100.00000	61.25256			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.80156	100.00000	17.75843			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.39733	100.00000	10.37214			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.23181	8.75000	102.21574			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.96416	100.00000	49.85419			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.22386	100.00000	13.19475			7,066,700,000,000.00	70,667,000	18,689,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	55.57098	100.00000	55.44799			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.10150	100.00000	13.07266			2,060,000,000,000.00	20,600,000	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.21974	100.00000	22.16592			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.52486	100.00000	9.50178			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.12328	100.00000	13.09148			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.04323	100.00000	8.02374			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.69736	100.00000	14.66483			364,400,000,000.00	3,644,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	17.05806	100.00000	17.00481			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.76564	100.00000	10.73957			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.30554	100.00000	10.28059			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.19712	100.00000	10.16528			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.12191	100.00000	9.09837			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.34606	6.75000	102.32279			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.89249	100.00000	22.85653			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.64067	7.25000	100.62120			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.55754	100.00000	9.52770			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	100.45748	8.75000	100.40014			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	104.08759	13.50000	103.99698			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	0.01274	100.00000	0.01269			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	66.44486	100.00000	66.29741			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN920 On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN932 On	17/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		10,200,000,000,000.00	102,000,000	51,000,000.00	
SYN938 On	16/11/2012	Spot Bond			100.00000	80.04386	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
SYN939	On	16/11/2012	Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SYN940	On	20/09/2012	Spot Bond			100.00000	91.47870	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.97657	100.00000	23.92351			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.24820	100.00000	12.22109			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	30.52027	100.00000	30.45309			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.48117	100.00000	36.40086			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.97912	6.27500	99.96232			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	59.23985	100.00000	59.09634			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	58.38398	100.00000	58.24254			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.70216	100.00000	14.66653			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.79375	8.00000	102.77184			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.24178	6.27000	101.22466			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	37.67994	100.00000	29.56397			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	35.90310	100.00000	36.15215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS98	On	14/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.60608	100.00000	7.58233			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.82575	100.00000	7.80132			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.36512	100.00000	8.34671			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.29804	100.00000	8.27213			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.30852	100.00000	9.27946			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.48225	100.00000	13.44015			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	86.78900	100.00000	86.58623			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.12528	100.00000	11.09832			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	86.72597	100.00000	86.52334			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	87.58718	100.00000	87.38254			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	86.90654	100.00000	86.70349			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	87.14161	100.00000	86.93801			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.80239	100.00000	6.78591			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.28636	100.00000	7.26871			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.60900	100.00000	7.59056			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.25428	100.00000	8.23428			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.68448	100.00000	8.66344			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.24450	100.00000	13.21241			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.82436	100.00000	10.79814			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.95074	100.00000	12.91936			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.07340	100.00000	11.04657			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.44768	100.00000	7.42964			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.55523	100.00000	7.53692			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.60900	100.00000	7.59056			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.90738	100.00000	10.88095			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.07340	100.00000	11.04657			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.64409	100.00000	11.61589			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.14673	100.00000	8.12700			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.64409	100.00000	11.61589			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.47421	100.00000	12.44399			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.22221	100.00000	9.19987			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	12.42233	100.00000	12.39223			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	16.57287	100.00000	16.53273			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	13.52412	100.00000	13.49136			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.72852	100.00000	16.68799			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	41.95392	100.00000	41.85229			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.05333	100.00000	24.99789			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.85800	6.00000	102.84163			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.69751	100.00000	12.66956		202,848,500,000,000.00	028,485,000	1,022,795,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	14.83727	100.00000	14.80461		80,983,326,600,000.00	809,833,266	302,901,266.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.56176	100.00000	13.53191		75,802,700,000,000.00	758,027,000	152,255,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	14.18903	100.00000	14.15745		54,846,100,000,000.00	548,461,000	149,387,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	10.97292	100.00000	10.94876		7,439,700,000,000.00	74,397,000	33,399,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	99.62592	10.00000	99.59925			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.63522	9.75000	99.60921			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.64497	100.00000	9.62010			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.58147	100.00000	15.54717			59,700,000,000.00	597,000	199,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	83.32847	100.00000	83.14811			14,000,000,000.00	140,000	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.71043	100.00000	28.64087			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.87467	100.00000	11.84590			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.21035	100.00000	18.16625			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.93266	100.00000	15.89758			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	82.89052	100.00000	82.70550			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	38.41151	100.00000	38.31845			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	82.91604	100.00000	82.73096			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	38.37300	100.00000	38.27582			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	83.00790	100.00000	82.82262			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	38.82479	100.00000	38.73074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	15.92033	100.00000	15.87063			60,000,000,000.00	600,000	300,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.36957	100.00000	11.33408			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.35022	100.00000	9.32103			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.97062	100.00000	72.83217			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	99.84109	100.00000	99.57626			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.94030	100.00000	18.89861			13,301,852,700,000.00	133,018,527	64,196,527.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.04071	100.00000	11.01612			8,000,000,000,000.00	80,000,000	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.30892	100.00000	20.26422			2,840,000,000,000.00	28,400,000	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.64519	100.00000	12.61735			4,000,000,000,000.00	40,000,000	20,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.13136	100.00000	11.10686			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.92434	100.00000	10.90029			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.83233	100.00000	10.80849			10,830,600,000,000.00	108,306,000	27,102,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	43.10143	100.00000	43.00707			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.21936	100.00000	35.14142			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.75864	100.00000	9.73716			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.87741	100.00000	26.81792			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.95694	100.00000	21.90861			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	7.63538	100.00000	7.61849			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.67285	100.00000	15.63836			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.73716	100.00000	9.71573			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31089	100.00000	0.31021			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.07495	100.00000	6.06346			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02446	100.00000	0.02441			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.07495	100.00000	6.06346			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.27604	100.00000	16.24516			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.69831	100.00000	11.67617			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.69831	100.00000	11.67617			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.83473	100.00000	7.81987			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.96450	100.00000	6.95129			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.96450	100.00000	6.95129			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.59133	100.00000	6.57882			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.22543	100.00000	6.21319			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.84525	100.00000	5.83375			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>1,798,144,045,135,260.00</b>	<b>617,810,644</b>	<b>100,254,419,265.00</b>	
<b>Grand Total:</b>											<b>18,144,201,051,890.00</b>	<b>17,834,169</b>	<b>00,255,834,034.00</b>	