



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/08/2012

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			8.36860	8.36860	8.25440	8.25440		15.45	117,938,679.80	14,093	252,917.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,105.13020	1.10513	1,219.029	19.79	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.73020	0.00073	0.429	19.79	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			955.84540	0.95585	1,069.428	18.68	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			1.44540	0.00145	0.828	18.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			856.68800	0.85669	969.890	17.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			2.28800	0.00229	1.290	17.94	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			8.40650	0.00841	11.541	21.91	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,054.00650	1.05401	942.941	21.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			17.28180	0.01728	24.302	19.70	85,056.65	3,500	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			762.88180	0.76288	655.702	19.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			13.50760	0.01351	18.802	20.45	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			859.10760	0.85911	750.202	20.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			10.59660	0.01060	14.707	21.19	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			956.19660	0.95620	846.107	21.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			52.11080	0.05211	76.193	16.93	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			397.71080	0.39771	307.593	16.93	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			33.60180	0.03360	48.171	17.82	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			529.20180	0.52920	429.571	17.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			29.26430	0.02926	41.832	18.20	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			574.86430	0.57486	473.232	18.20	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			96.66280	0.09666	138.302	15.75	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			242.26280	0.24226	169.702	15.75	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			71.09290	0.07109	103.018	16.34	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			316.69290	0.31669	234.418	16.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			60.88040	0.06088	88.655	16.64	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			356.48040	0.35648	270.055	16.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			176.93770	0.17694	247.078	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			122.53770	0.12254	78.478	15.34	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			151.13070	0.15113	215.306	15.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			146.73070	0.14673	96.706	15.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			146.80260	0.14680	209.262	15.38	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			152.40260	0.15240	100.662	15.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			385.25660	0.38526	485.708	15.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			30.85660	0.03086	17.108	15.38	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			306.40450	0.30640	397.779	15.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			52.00450	0.05200	29.179	15.19	102,127.55	3,500	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			236.56950	0.23657	318.034	15.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			82.16950	0.08217	49.434	15.26	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			758.20150	0.75820	870.622	17.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			3.80150	0.00380	2.022	17.20	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			565.40290	0.56540	674.708	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			11.00290	0.01100	6.108	16.29	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			518.57640	0.51858	626.563	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			14.17640	0.01418	7.963	16.06	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.46640	8.46640	8.35060	8.35060		16.49	37,091,298.40	4,381	73,167.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			19.82490	0.01982	26.424	27.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,769.22490	2.76922	2,660.024	27.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			124.68940	0.12469	150.690	19.41	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			874.08940	0.87409	784.290	19.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			82.58490	0.08258	99.497	21.24	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,231.98490	1.23198	1,133.097	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			38.53060	0.03853	46.108	25.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,087.93060	2.08793	1,979.708	25.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			224.71390	0.22471	270.717	17.15	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			474.11390	0.47411	404.317	17.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			175.66660	0.17567	212.310	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			625.06660	0.62507	545.910	18.03	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			139.32770	0.13933	168.405	18.95	589,417.85	3,500	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			788.72770	0.78873	702.005	18.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			460.36700	0.46037	540.341	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			159.76700	0.15977	123.941	15.16	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			431.51980	0.43152	508.448	15.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			180.91980	0.18092	142.048	15.33	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			330.76530	0.33077	395.678	15.99	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			280.16530	0.28017	229.278	15.99	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			522.59660	0.52260	613.589	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			121.99660	0.12200	97.189	15.18	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			490.72420	0.49072	576.377	15.17	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			140.12420	0.14012	109.977	15.17	384,918.45	3,500	8,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.57010	8.57010	8.45180	8.45180		16.91	685,608.00	80	21,236.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			118.90700	0.11891	137.259	22.91	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,867.10700	1.86711	1,767.159	22.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			97.66200	0.09766	112.607	24.07	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,195.86200	2.19586	2,092.507	24.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			83.98170	0.08398	96.548	25.06	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,482.18170	2.48218	2,376.448	25.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			589.08250	0.58908	669.027	15.35	0.00	0	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			237.28250	0.23728	198.927	15.35	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			249.48970	0.24949	287.913	18.95	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			897.68970	0.89769	817.813	18.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			179.29880	0.17930	207.423	20.61	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,277.49880	1.27750	1,187.323	20.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			648.43740	0.64844	736.171	15.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			196.63740	0.19664	166.071	15.30	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.66530	8.66530	8.54500	8.54500		17.32	43,326.50	5	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			457.52750	0.45753	514.401	17.64	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			662.52750	0.66253	599.101	17.64	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			454.41970	0.45442	510.967	17.67	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			669.41970	0.66942	605.667	17.67	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			460.65900	0.46066	517.867	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			655.65900	0.65566	592.567	17.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.78300	8.78300	8.66130	8.66130		18.06	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			996.21470	0.99621	1,086.496	16.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			334.91470	0.33491	303.496	16.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			588.61730	0.58862	651.374	18.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			927.31730	0.92732	868.374	18.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.11270	9.11270	8.99780	8.99780		18.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,434.67010	1.43467	1,525.069	16.53	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			436.87010	0.43687	412.369	16.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.44240	9.44240	9.33420	9.33420		19.71	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.36860	8.36860	8.25440	8.25440		15.45	251,058.00	30	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			7,332.66970	0.07333	10,613.776	16.28	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			30,892.66970	0.30893	22,753.776	16.28	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			5,211.08410	0.05211	7,619.245	16.93	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			39,771.08410	0.39771	30,759.245	16.93	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.46640	8.46640	8.35060	8.35060		16.49	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			22,756.10520	0.22756	27,406.841	17.11	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			46,696.10520	0.46696	39,766.841	17.11	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.57010	8.57010	8.45180	8.45180			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			23,820.00000	0.23820	11,990.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.66530	8.66530	8.54500	8.54500		17.32	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			45,441.96770	0.45442	51,096.646	17.67	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			66,941.96770	0.66942	60,566.646	17.67	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			46,065.90410	0.46066	51,786.648	17.60	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			65,565.90410	0.65566	59,256.648	17.60	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			45,752.75370	0.45753	51,440.068	17.64	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			66,252.75370	0.66253	59,910.068	17.64	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.11960	13.11960	12.99150	12.99150		12.51	8,527,740.00	650	12,017.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,642.19850	1.64220	1,770.040	17.61	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.69850	0.00070	0.440	17.61	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			851.57940	0.85158	976.228	14.26	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			10.07940	0.01008	6.628	14.26	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			61.88740	0.06189	85.561	13.65	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			520.38740	0.52039	415.962	13.65	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			20.23980	0.02024	29.617	14.88	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			878.73980	0.87874	760.017	14.88	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.26940	13.26940	13.13940	13.13940		13.46	398,082.00	30	1,930.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			230.92160	0.23092	265.756	14.61	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			791.52160	0.79152	696.356	14.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			142.22950	0.14223	163.447	15.86	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,202.82950	1.20283	1,094.047	15.86	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			321.27650	0.32128	369.169	13.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			551.87650	0.55188	469.769	13.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			268.11230	0.26811	308.431	14.23	0.00	0	0.00

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£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			678.71230	0.67871	589.031	14.23	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.42950	13.42950	13.29560	13.29560		15.65	67,147.50	5	2,361.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			750.87630	0.75088	823.744	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,155.27630	1.15528	1,094.244	23.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			674.48840	0.67449	742.896	23.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,278.88840	1.27889	1,213.396	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			510.02420	0.51002	567.584	23.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,614.42420	1.61442	1,538.084	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			820.86730	0.82087	897.547	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,055.26730	1.05527	998.047	23.08	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10530	0.10530	0.10420	0.10420		18.04	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			58.60050	0.00059	76.748	19.40	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			638.60050	0.00639	546.748	19.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10660	0.10660	0.10550	0.10550		18.54	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			304.20110	0.00304	346.395	20.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			754.20110	0.00754	686.395	20.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.29060	10.29060	10.20860	10.20860		11.82	0.00	0	25,803.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			763.38690	0.76339	844.020	14.52	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			4.78690	0.00479	3.420	14.52	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			475.80700	0.47581	551.592	12.46	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			17.20700	0.01721	10.992	12.46	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			347.47660	0.34748	414.840	12.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			38.87660	0.03888	24.240	12.05	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			147.53260	0.14753	191.352	11.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			138.93260	0.13893	100.752	11.88	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			5.69920	0.00570	5.847	15.56	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			997.09920	0.99710	915.247	15.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			4.84130	0.00484	4.900	15.75	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,046.24130	1.04624	964.300	15.75	0.00	0	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			10.42400	10.42400	10.34050	10.34050		13.08	0.00	0	53,794.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			138.06440	0.13806	150.148	15.12	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			797.56440	0.79756	726.148	15.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			123.45850	0.12346	133.440	15.49	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			882.95850	0.88296	809.440	15.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			81.25970	0.08126	85.669	16.95	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,240.75970	1.24076	1,161.669	16.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			287.68740	0.28769	322.244	13.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			347.18740	0.34719	298.244	13.08	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			170.26170	0.17026	187.415	14.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			649.76170	0.64976	583.415	14.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			146.17400	0.14617	159.430	14.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			755.67400	0.75567	685.430	14.94	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			880.07590	0.88008	958.138	12.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			39.57590	0.03958	34.138	12.69	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			328.80060	0.32880	370.828	12.92	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			288.30060	0.28830	246.828	12.92	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.56750	10.56750	10.48120	10.48120		13.59	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			287.44550	0.28745	311.024	14.82	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			776.24550	0.77625	713.524	14.82	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.87570	10.87570	10.78460	10.78460		14.60	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			583.85480	0.58385	619.657	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			999.25480	0.99925	943.957	15.24	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.91431	106.91431	107.15849	107.15849			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,168.49000	7.16849	6,924.310		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			7,158.49000	7.15849	6,914.310		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			7,148.49000	7.14849	6,904.310		0.00	0	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			104.24553	104.24553	104.25171	104.25171			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,261.71000	5.26171	5,255.530		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			5,251.71000	5.25171	5,245.530		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			5,241.71000	5.24171	5,235.530		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			110.75749	110.75749	111.04320	111.04320			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,053.20000	7.05320	6,767.490		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			7,043.20000	7.04320	6,757.490		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			7,033.20000	7.03320	6,747.490		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			464.29200	464.29200	465.68100	465.68100			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			470.97000	470.97000	472.37800	472.37800			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			417.63700	417.63700	419.18600	419.18600			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			423.64400	423.64400	425.21400	425.21400			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.70370	8.70370	8.65290	8.65290		11.47	0.00	0	8,179.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			268.83580	0.26884	308.937	11.63	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			35.93580	0.03594	25.237	11.63	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.72980	8.72980	8.67830	8.67830		12.04	0.00	0	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			360.47630	0.36048	392.122	11.89	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			142.17630	0.14218	122.322	11.89	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AUS / R On	18/03/2013	Foreign Exchange Future			8.76500	8.76500	8.71180	8.71180		12.39	0.00	0	3,790.00
AUS / R On	18/03/2013	Foreign Exchange Future	8.51	Call			432.91410	0.43291	461.433	12.08	0.00	0	0.00
AUS / R On	18/03/2013	Foreign Exchange Future	8.51	Put			231.11410	0.23111	206.433	12.08	0.00	0	0.00
AUS / R On	14/12/2015	Foreign Exchange Future			8.87370	8.87370	8.83620	8.83620		14.16	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.46200	8.46200	8.34960	8.34960		11.06	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			149.79470	0.14979	230.867	11.21	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			70.19470	0.07019	38.867	11.21	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.54270	8.54270	8.42850	8.42850		12.19	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			265.53300	0.26553	339.833	12.00	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			187.03300	0.18703	147.133	12.00	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.19960	0.19960	0.24610	0.24610			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.02810	0.02810	0.02140	0.02140			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.11100	0.11100	0.16710	0.16710			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.04730	0.04730	0.03210	0.03210			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.07280	0.07280	0.12160	0.12160			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.12600	0.12600	0.09430	0.09430			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.12430	0.12430	0.10600	0.10600			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.57150	8.57150	8.50390	8.50390		12.79	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			31.00270	0.03100	37.916	14.79	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			437.10270	0.43710	376.416	14.79	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.69170	8.69170	8.62240	8.62240		14.89	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			168.97600	0.16898	184.209	16.32	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			586.57600	0.58658	532.509	16.32	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry			8.34900	8.34900	8.23520	8.23520		15.50	0.00	0	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			836.00000	0.83600	949.000	21.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	21.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			519.00000	0.51900	631.000	18.37	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			4.00000	0.00400	2.000	18.37	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			96.00000	0.09600	159.000	15.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			111.00000	0.11100	60.000	15.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			29.00000	0.02900	49.000	16.89	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			304.00000	0.30400	210.000	16.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.38110	8.38110	8.26660	8.26660		15.91	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			183.00000	0.18300	249.000	15.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			166.00000	0.16600	118.000	15.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			95.00000	0.09500	131.000	16.51	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			338.00000	0.33800	260.000	16.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			871.00000	0.87100	984.000	17.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			4.00000	0.00400	3.000	17.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			566.00000	0.56600	673.000	15.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			19.00000	0.01900	12.000	15.88	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.41800	8.41800	8.30290	8.30290		16.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			623.00000	0.62300	726.000	15.21	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			40.00000	0.04000	28.000	15.21	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			263.00000	0.26300	329.000	15.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			210.00000	0.21000	161.000	15.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			167.00000	0.16700	211.000	16.60	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			374.00000	0.37400	303.000	16.60	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			915.00000	0.91500	1,027.000	16.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			12.00000	0.01200	9.000	16.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.45090	8.45090	8.33540	8.33540		16.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			674.00000	0.67400	775.000	15.17	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			59.00000	0.05900	44.000	15.17	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			226.00000	0.22600	275.000	16.71	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			401.00000	0.40100	334.000	16.71	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.48090	8.48090	8.36470	8.36470		16.66	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			274.00000	0.27400	326.000	16.70	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			419.00000	0.41900	355.000	16.70	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			719.00000	0.71900	819.000	15.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			74.00000	0.07400	58.000	15.17	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.68284	108.68284	108.61871	108.61871			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,628.71000	2.62871	2,692.840		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			2,618.71000	2.61871	2,682.840		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			2,608.71000	2.60871	2,672.840		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			8.94110	87.54316	8.86004	88.22735			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,814.46000	2.81446	2,130.270		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			9.04221	88.80218	8.95846	89.49600			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			3,599.93000	3.59993	4,293.750		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			3,511.24000	3.51124	4,205.060		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			3,422.68000	3.42268	4,116.500		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			417.89200	417.89200	419.34100	419.34100			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			153,810.00000	15.38100	139,320.000		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			423.90200	423.90200	425.37100	425.37100			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			76,190.00000	7.61900	90,880.000		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			76,290.00000	7.62900	90,980.000		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			76,390.00000	7.63900	91,080.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.71000	185.71000	185.73700	185.73700			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.38100	188.38100	188.40800	188.40800			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.96700	502.96700	503.41400	503.41400			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.97300	509.97300	510.42500	510.42500			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	19/09/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.01000	94.99000	5.00000	95.00000			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
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.99000	95.01000	4.98000	95.02000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.95000	95.05000	4.94000	95.06000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.94000	95.06000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.93000	95.07000	4.92000	95.08000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.93000	95.07000	4.92000	95.08000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.00000	95.00000	4.98000	95.02000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.13000	94.87000	5.11000	94.89000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.28000	94.72000	5.27000	94.73000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.44000	94.56000	5.42000	94.58000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.60000	94.40000	5.57000	94.43000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.74650	6.74650	6.67330	6.67330		11.04	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				133.56260	0.13356	187.862	11.41	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				50.26260	0.05026	31.362	11.41	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.79580	6.79580	6.72370	6.72370		11.92	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				228.28450	0.22828	277.031	11.92	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				134.58450	0.13458	111.231	11.92	0.00	0	0.00
R023	On 01/11/2012	Bond Future				7.36400	104.17372	7.30803	104.58155			0.00	0	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				1,982.34000	1.98234	2,390.170		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				1,907.50000	1.90750	2,315.330		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				1,832.73000	1.83273	2,240.560		0.00	0	0.00
R023	On 07/02/2013	Bond Future				7.44297	105.67186	7.38474	106.08544			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				2,493.29000	2.49329	2,906.870		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				2,419.87000	2.41987	2,833.450		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			2,346.52000	2.34652	2,760.100		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.49935	103.13515	7.43910	103.55432			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			2,833.48000	2.83348	3,252.650		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			2,761.26000	2.76126	3,180.430		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			2,689.10000	2.68910	3,108.270		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.72445	122.14361	5.68675	122.25402		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			663.86000	0.66386	597.720	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			391.00000	0.39100	435.270	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,682.17000	1.68217	1,583.360	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			74.79000	0.07479	86.390	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.77135	123.90024	5.72905	124.01207		2.13	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,690.27000	1.69027	1,602.440	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			244.33000	0.24433	268.330	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.77632	118.71232	5.72914	118.82590		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			518.04000	0.51804	478.440	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,460.30000	1.46030	1,534.280	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			526.65000	0.52665	486.600	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,444.57000	1.44457	1,518.100	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			535.36000	0.53536	494.850	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,428.95000	1.42895	1,502.020	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			7.71030	127.69229	7.63397	128.45174		11.13	113,646,138.10	890	35,540.00

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			3,686.55000	3.68655	3,216.310	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,847.04000	1.84704	2,136.250	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,848.05000	4.84805	4,306.190	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,265.02000	1.26502	1,482.610	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,626.55000	8.62655	7,948.250	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			381.24000	0.38124	462.390	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,238.80000	11.23880	10,514.570	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			143.32000	0.14332	178.540	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.78908	124.23790	7.70999	125.00807		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,801.57000	8.80157	8,215.680	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,672.75000	1.67275	1,857.030	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,553.68000	1.55368	1,353.350	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,781.02000	8.78102	9,350.860	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,309.33000	2.30933	2,042.270	12.01	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,925.94000	6.92594	7,429.050	12.01	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.85070	125.85935	7.76910	126.63984		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,700.66000	3.70066	3,376.170	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,219.92000	7.21992	7,675.920	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,622.78000	3.62278	3,302.910	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,342.17000	7.34217	7,802.790	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,661.60000	3.66160	3,339.420	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,280.87000	7.28087	7,739.180	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			214.41529	214.41529	214.43989	214.43989			0.00	0	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	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,550.11000	4.55011	4,574.710		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,560.11000	4.56011	4,584.710		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			4,570.11000	4.57011	4,594.710		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			272.13444	272.13444	272.64120	272.64120			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,651.20000	5.65120	5,144.440		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			5,641.20000	5.64120	5,134.440		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			5,631.20000	5.63120	5,124.440		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			5.04299	110.66449	5.00378	110.74627		1.43	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			417.40000	0.41740	366.610		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			196.05000	0.19605	227.040		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.98864	107.84703	4.94336	107.92981		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			456.97000	0.45697	413.420		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			389.98000	0.38998	429.210		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.88010	109.25451	4.82776	109.33863		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			94.23000	0.09423	81.760		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,371.18000	1.37118	1,442.830		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			96.88000	0.09688	84.130		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,357.50000	1.35750	1,428.870		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			99.59000	0.09959	86.560		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,343.87000	1.34387	1,414.960		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



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.49851	200.49851	200.82537	200.82537			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,835.37000	8.83537	8,508.510		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			8,825.37000	8.82537	8,498.510		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			8,815.37000	8.81537	8,488.510		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			6.21553	109.58902	6.15817	109.83878		4.48	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,165.94000	3.16594	2,940.280	4.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			115.60000	0.11560	139.700	4.82	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.27739	111.16509	6.21597	111.41827		4.44	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,173.30000	1.17330	1,057.710	4.48	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,611.84000	1.61184	1,749.430	4.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,366.30000	3.36630	3,164.150	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			427.34000	0.42734	478.370	4.76	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.31189	108.45696	6.24656	108.71368		4.86	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,161.81000	1.16181	1,063.000	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,576.23000	2.57623	2,734.140	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,177.29000	1.17729	1,077.590	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,551.73000	2.55173	2,708.750	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,192.90000	1.19290	1,092.300	4.85	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,527.38000	2.52738	2,683.500	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/R1On		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			6.51388	110.41064	6.46232	110.67962		5.69	0.00	0	3,783.00

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	Call			4,023.31000	4.02331	3,779.760	6.16	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			152.60000	0.15260	178.030	6.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.57841	107.96738	6.52389	108.24009		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,322.58000	4.32258	4,104.240	6.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			567.55000	0.56755	621.920	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.62320	109.37634	6.56583	109.65287		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,657.04000	1.65704	1,540.270	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,998.93000	2.99893	3,158.690	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,677.28000	1.67728	1,559.570	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,970.16000	2.97016	3,128.980	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,697.67000	1.69767	1,579.030	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,941.57000	2.94157	3,099.460	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/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.19035	104.94486	5.14851	104.99356		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			140.51000	0.14051	120.460	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			255.31000	0.25531	283.960	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.12408	102.68871	5.06975	102.73795		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			165.37000	0.16537	148.150	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			446.78000	0.44678	478.800	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.93711	104.02899	4.86378	104.07909		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			54.35000	0.05435	48.030	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,070.45000	1.07045	1,114.230	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			55.21000	0.05521	48.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,064.36000	1.06436	1,108.070	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			56.08000	0.05608	49.610	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,058.28000	1.05828	1,101.910	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.82226	104.63084	6.77622	104.89339		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,640.96000	4.64096	4,401.940	7.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			173.90000	0.17390	197.430	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.89235	102.49573	6.84403	102.76184		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,037.00000	5.03700	4,822.220	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			655.55000	0.65555	706.880	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.94601	103.83342	6.89550	104.10325		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,547.28000	1.54728	1,446.680	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			4,020.78000	4.02078	4,190.010	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,567.12000	1.56712	1,465.650	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,985.53000	3.98553	4,153.890	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,587.13000	1.58713	1,484.780	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,950.49000	3.95049	4,117.970	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.00388	99.08522	6.94771	99.43469		8.14	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,104.73000	1.10473	956.340	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,968.05000	1.96805	2,169.130	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,783.67000	3.78367	3,496.510	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			413.39000	0.41339	475.700	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,792.83000	4.79283	4,482.230	8.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			237.53000	0.23753	276.400	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.07478	100.51019	7.01613	100.86457		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			415.50000	0.41550	363.060	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,814.44000	6.81444	7,116.380	8.18	0.00	0	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	Call			5,340.49000	5.34049	5,063.050	9.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			846.56000	0.84656	923.500	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			7.12668	98.42732	7.06572	98.78655		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,850.34000	1.85034	1,711.600	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,344.11000	4.34411	4,564.600	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,872.90000	1.87290	1,733.010	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,305.78000	4.30578	4,525.120	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,827.94000	1.82794	1,690.350	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,382.66000	4.38266	4,604.300	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			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.31646	79.46941	8.23538	80.16532		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,698.47000	6.69847	6,110.480	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			572.95000	0.57295	680.870	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.38979	80.61228	8.30635	81.31807		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,776.97000	7.77697	7,249.290	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,743.21000	1.74321	1,921.320	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.44728	78.52136	8.36175	79.23651		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,584.59000	3.58459	3,276.290	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,814.19000	6.81419	7,221.040	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,619.34000	3.61934	3,309.050	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,759.41000	6.75941	7,164.270	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,654.28000	3.65428	3,341.990	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,704.97000	6.70497	7,107.830	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.42481	152.42481	152.33630	152.33630			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,346.30000	7.34630	7,434.810		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			7,336.30000	7.33630	7,424.810		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			7,326.30000	7.32630	7,414.810		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			122.54664	122.54664	122.55929	122.55929			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			569.29000	0.56929	556.640		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			559.29000	0.55929	546.640		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			549.29000	0.54929	536.640		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			125.44222	125.44222	125.50461	125.50461			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,514.61000	3.51461	3,452.220		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			3,504.61000	3.50461	3,442.220		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			3,494.61000	3.49461	3,432.220		0.00	0	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	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.15447	90.39707	8.07329	91.10498		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,291.89000	1.29189	1,057.810	14.61	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,193.74000	4.19374	4,667.570	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,701.45000	6.70145	6,103.840	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			565.55000	0.56555	675.850	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.23348	91.69710	8.14975	92.41505		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,805.24000	7.80524	7,266.570	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,662.27000	1.66227	1,841.550	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.29236	89.35692	8.20641	90.08452		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,525.50000	3.52550	3,215.710	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,727.01000	6.72701	7,144.820	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,560.48000	3.56048	3,248.640	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,672.42000	6.67242	7,088.180	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,595.95000	3.59595	3,282.050	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,618.44000	6.61844	7,032.140	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			8.32962	81.40108	8.24850	82.13942			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			2,429.23000	2.42923	3,167.570		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			2,333.04000	2.33304	3,071.380		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			2,237.03000	2.23703	2,975.370		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN On	17/09/2012	Foreign Exchange Future				16,043.70000	16,043.70000	15,866.93000	15,866.93000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future				1.31360	1.31360	1.29410	1.29410		14.63	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call				102.61880	0.01026	163.137	15.37	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put				461.61880	0.04616	327.137	15.37	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.31980	1.31980	1.30040	1.30040		15.64	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call				323.07960	0.03231	403.127	16.43	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put				719.07960	0.07191	605.127	16.43	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>279,810,598.80</b>	<b>34,164</b>	<b>1,420,670.00</b>

### i-Bonds

AA02 On	28/03/2016	Spot Bond				100.00000	10.75132	100.00000	10.72529			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond				100.00000	22.19911	100.00000	22.15025			0.00	0	0.00
AA04 On	22/03/2017	Spot Bond				100.00000	9.65307	100.00000	9.62968			0.00	0	0.00
AA05 On	22/03/2019	Spot Bond				5.00000	127.55235	5.00000	127.53524			0.00	0	18,000,000.00
AB05 On	01/09/2012	Spot Bond				100.00000	101.59166	100.00000	101.32148			0.00	0	1,800,000.00
AB06 On	27/03/2015	Spot Bond				100.00000	22.40247	100.00000	22.35316		11,533,780,900,000.00	115,337,809	132,301,809.00	
AB07 On	07/03/2014	Spot Bond				100.00000	38.82878	100.00000	38.74331		10,387,986,300,000.00	103,879,863	111,903,863.00	
AB08 On	03/05/2017	Spot Bond				100.00000	8.91423	100.00000	8.89264			0.00	0	0.00
AB09 On	03/05/2017	Spot Bond				100.00000	15.11575	100.00000	15.08247			0.00	0	5,000,000.00
ABCL1 On	22/09/2013	Spot Bond				100.00000	43.25888	100.00000	43.15408			0.00	0	0.00
ABCP11 On	31/03/2013	Spot Bond				100.00000	65.92501	100.00000	65.77911			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPI2	On	20/09/2014	Spot Bond			100.00000	31.03133	100.00000	30.96220			0.00	0	2,000,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	6.51866	100.00000	6.50423			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.96863	100.00000	18.92268			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	30.76152	100.00000	30.68699			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.88561	100.00000	11.85681			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.91785	100.00000	8.89625		2,000,000,000,000.00	20,000,000	20,000,000	19,000,000.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.73369	100.00000	8.71253			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.86124	100.00000	8.83977			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.41539	100.00000	27.35504			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.55743	100.00000	19.51005			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	29.54591	100.00000	29.48087			0.00	0	106,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	23.29917	100.00000	23.24272			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.04803	100.00000	19.00189			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.24373	100.00000	11.21649			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	70.94059	100.00000	70.81067			0.00	0	350,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	54.68619	100.00000	54.56582			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	45.02353	100.00000	44.91445		150,000,000,000.00	1,500,000	1,500,000	750,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	82.31182	100.00000	82.13210			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2013			100.00000	86.57188	100.00000	86.43533			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	70.27603	100.00000	68.14815			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	39.39065	100.00000	39.30291			0.00	0	228,000,000.00
ABLI03	On	15/03/2015			100.00000	21.58607	100.00000	21.53799			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.11708	8.00000	92.09503			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	20.52913	100.00000	20.48394		92,300,000,000.00		923,000	2,259,000.00
ABLS2B	On	13/07/2016			100.00000	16.50136	100.00000	16.46139			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.48386	9.58000	101.45775			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	11.76687	100.00000	11.73836			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	11.15409	100.00000	11.11926			0.00	0	0.00
ABLS11	On	29/06/2019			4.50000	101.19640	4.50000	101.18145			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.74435	100.00000	5.73149			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	19.53144	100.00000	19.48769			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.05918	100.00000	5.04785			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	94.56858	100.00000	94.35795			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.45521	100.00000	5.44300			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.30809	100.00000	2.30372			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.30809	100.00000	2.30372			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.50072	6.82500	101.48205			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.82053	100.00000	6.80759			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.02438	100.00000	10.99766			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.61572	100.00000	11.59331			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.96169	100.00000	22.91292			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.59733	100.00000	10.57700			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.03654	100.00000	10.01723			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.48627	100.00000	20.44674			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.60931	100.00000	19.57138			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.50877	100.00000	8.48220			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.56019	100.00000	10.52722			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.86448	100.00000	18.82800			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.07313	100.00000	23.03689			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On	09/09/2015	Spot Bond			100.00000	17.59278	100.00000	17.53138			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.13772	100.00000	17.10457			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.44093	100.00000	16.40913			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.12646	100.00000	16.09527			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.66611	100.00000	8.63717			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	24.45580	100.00000	24.32395			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	57.75693	100.00000	57.64735			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.58356	100.00000	10.53701			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.06554	100.00000	14.03833			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.97863	100.00000	14.94566			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.97363	100.00000	20.92746		730,000,000,000.00		7,300,000	18,156,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.00133	100.00000	9.97920		27,651,700,000,000.00		276,517,000	286,595,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.63190	100.00000	12.60409		15,000,000,000,000.00		150,000,000	150,135,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.28136	100.00000	18.24112		1,400,000,000,000.00		14,000,000	7,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.66530	100.00000	31.59439			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.48340	4.00000	118.46748			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.51866	100.00000	6.50423			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.76697	100.00000	5.75413			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.19927	100.00000	3.19215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			100.00000	57.23630	100.00000	57.09764			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.00000	63.57611	100.00000	63.42209			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	63.91725	100.00000	63.76241			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	20.78694	100.00000	20.73659			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	47.16750	100.00000	47.05323			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	59.19629	100.00000	59.05288			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	47.16750	100.00000	47.05323			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	56.53019	100.00000	56.39324			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	63.52381	100.00000	63.38399			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.84436	13.50000	105.80679			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.42678	100.00000	17.38456			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.65642	100.00000	17.61365			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.91726	100.00000	20.86658			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	88.37780	100.00000	88.16787			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	43.70815	100.00000	43.60226			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	43.66115	100.00000	43.55537			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.19715	100.00000	17.15548			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.39203	100.00000	1.38940			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On	29/01/2013	Spot Bond			100.00000	85.83326	100.00000	85.63684			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	85.83326	100.00000	85.63684			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	37.82721	100.00000	33.56651			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	43.07745	100.00000	42.97309			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.08863	100.00000	14.06190			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	85.60194	100.00000	85.40561			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	44.28780	100.00000	44.18051			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.40073	100.00000	15.36342			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.31460	100.00000	16.27508			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.99335	100.00000	14.95702			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.26861	100.00000	15.23162			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.38973	100.00000	15.35244			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.81000	100.00000	9.78841			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.81000	100.00000	9.78841			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.86169	100.00000	9.83998			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.77314	100.00000	14.73735			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On	30/07/2017	Spot Bond			100.00000	9.86169	100.00000	9.83998			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.75831	100.00000	9.73683			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.76109	100.00000	22.71802			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.16274	100.00000	23.10662			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	94.31738	100.00000	94.08040			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	43.93531	100.00000	43.82887			0.00	0	2,000,000.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.45661	100.00000	14.42159			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	43.93531	100.00000	43.82887			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	94.31738	100.00000	94.08040			0.00	0	1,000,000.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.60966	100.00000	9.58638			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.60152	100.00000	9.57826			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.61283	100.00000	9.58955			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.37982	100.00000	9.35710			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	43.54365	100.00000	43.43816			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.84768	100.00000	9.82383			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	88.09812	100.00000	87.89132			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	60.36692	100.00000	60.22067			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	88.09812	100.00000	87.89132			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On	20/12/2019	Spot Bond			100.00000	11.81324	100.00000	11.78462			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	30.87918	100.00000	30.80437			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.77893	100.00000	37.69577			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	39.33317	100.00000	39.23789			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.86213	100.00000	7.84309			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.87280	100.00000	7.85373			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.04431	100.00000	7.03095			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	39.78824	100.00000	39.69186			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.88922	100.00000	3.88061			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.75626	100.00000	4.74580			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.91600	100.00000	5.90480			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.04389	100.00000	4.03499			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.19860	100.00000	4.18936			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.11565	100.00000	9.09356			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.80180	100.00000	26.73688			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.80180	100.00000	26.73688			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	39.78824	100.00000	39.69186			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.53294	100.00000	22.47835			0.00	0	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	23.25352	100.00000	23.19719			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.19299	100.00000	23.13680			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.96422	100.00000	8.94251			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	9.90861	100.00000	11.72403			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.95258	100.00000	8.93089			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.65494	100.00000	9.63369			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	94.50277	100.00000	94.26533			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.70663	100.00000	9.68526			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.25352	100.00000	23.19719			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.90529	100.00000	11.87645			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.16503	100.00000	11.13798			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.15059	100.00000	9.12843			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	48.79810	100.00000	48.67989			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.45102	100.00000	29.39271			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.22083	100.00000	29.16298			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.37427	100.00000	9.35571			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.12521	100.00000	38.03285			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.10792	100.00000	16.07604			0.00	0	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	15.94854	100.00000	15.91696			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.25794	100.00000	16.22576			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.35390	100.00000	9.33538			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.99737	100.00000	8.97956			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.13605	100.00000	16.10410			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.23919	100.00000	16.20704			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.31254	100.00000	11.29487			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.75854	100.00000	13.73130			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.18293	100.00000	16.15090			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	33.27316	100.00000	33.19254			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.17636	100.00000	22.12263			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.57533	100.00000	30.50126			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.76768	100.00000	12.74762			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.42918	100.00000	10.40392			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.49754	1.75000	102.49160			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.46323	100.00000	17.42092			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	82.41739	100.00000	82.24053			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.48453	100.00000	17.44217			0.00	0	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	10.34880	100.00000	10.32373			0.00	0	0.00
ACL174 On	20/06/2019	Spot Bond				100.00000	9.34749	100.00000	9.32485			0.00	0	0.00
ACL175 On	20/06/2019	Spot Bond				100.00000	8.76054	100.00000	8.73932			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond				100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond				100.00000	44.22227	100.00000	44.07459			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond				100.00000	24.28382	100.00000	24.20273			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond				100.00000	82.12500	100.00000	81.94876			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond				100.00000	10.16758	100.00000	10.12268			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond				100.00000	1.80961	100.00000	1.80162			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond				100.00000	1.80961	100.00000	1.80162			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond				100.00000	0.32207	100.00000	0.32065			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond				100.00000	1.13098	100.00000	1.12449			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond				100.00000	0.01416	100.00000	0.01405			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond				100.00000	79.64467	100.00000	79.47875			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond				100.00000	79.62182	100.00000	79.45594			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond				100.00000	67.08099	100.00000	66.93252			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond				100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond				100.00000	19.48616	100.00000	19.43896			0.00	0	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	20.13708	100.00000	20.08830			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.57103	100.00000	20.52119			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.65258	100.00000	12.62472		24,410,000,000,000.00	244,100,000	497,028,000.00	
AIR02	On	30/04/2023	Spot Bond			100.00000	15.05143	100.00000	15.01812			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.34375	100.00000	24.28478			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.67077	100.00000	20.62528			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.36965	100.00000	23.31304			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.05327	100.00000	15.01995			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.11825	100.00000	6.10454			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.79659	100.00000	33.72220			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.48852	100.00000	10.46311			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.08950	100.00000	14.05831			0.00	0	2,192,000.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.88460	100.00000	17.82876			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.81143	100.00000	10.77768			0.00	0	500,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.22739	100.00000	37.11116			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.06613	100.00000	23.01508			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.24354	100.00000	10.21872			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	44.42776	100.00000	44.32013			0.00	0	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	50.47481	100.00000	50.36370			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.49338	100.00000	22.43889			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.42093	100.00000	28.35803			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.04140	100.00000	15.00812			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	38.97760	100.00000	38.88318			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.77054	100.00000	17.72750			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	63.96997	100.00000	63.81500			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.58882	100.00000	18.54379			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.55657	100.00000	18.51162			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.07102	100.00000	14.03693			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.45985	100.00000	18.41514			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.32127	100.00000	14.28658			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.64848	100.00000	17.60573			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.64848	100.00000	17.60573			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.63655	100.00000	15.59867			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.07542	100.00000	16.03648			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.24390	100.00000	17.20213			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	18.58882	100.00000	18.54379			0.00	0	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	16.65143	100.00000	16.61109			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.14733	8.00000	101.12557			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.73755	100.00000	13.70427			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.73755	100.00000	13.70427			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.73755	100.00000	13.70427			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.62109	100.00000	24.56144			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	62.30514	100.00000	62.15421			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.35352	100.00000	16.31391			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.33892	100.00000	12.29955			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	12.91961	100.00000	12.87839			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	1.61213	100.00000	1.60208			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.06205	100.00000	21.01102			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.63444	100.00000	19.58687			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.58768	100.00000	17.54508			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	0.28692	100.00000	0.28514			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.87679	100.00000	4.86757			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.25386	100.00000	21.20237			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.34341	100.00000	19.29654			0.00	0	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	11.94038	100.00000	11.91145			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.94038	100.00000	11.91145			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.43648	100.00000	14.40150			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.50896	100.00000	12.47866			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	25.70409	100.00000	25.64182			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	17.91716	100.00000	17.87375			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	80.93126	100.00000	80.75221		81,600,000,000,000.00	816,000,000	300,000,000.00	
BD0202	On 31/12/2018	Spot Bond				100.00000	3.84236	100.00000	3.83390			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.08828	100.00000	9.07104			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.14809	100.00000	10.12884			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.73521	100.00000	10.71145			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	28.35507	100.00000	28.28638			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	62.22255	100.00000	62.07181			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	38.16884	100.00000	38.07637			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	37.42967	100.00000	37.33899			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	62.87970	100.00000	62.72737			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	38.89348	100.00000	38.79927			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	62.43277	100.00000	62.28153			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	9.11317	100.00000	9.09110			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	22.89542	100.00000	22.83995			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	21.47086	100.00000	21.40382			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	53.85113	100.00000	53.73259			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.55377	100.00000	10.52820			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.60590	100.00000	10.58021			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.76231	100.00000	10.73624			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.28365	100.00000	11.25631			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.80499	100.00000	11.77639			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.26475	100.00000	13.23261			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.80240	100.00000	3.79319			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.81491	100.00000	8.79356			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.17666	100.00000	9.15442			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.33169	100.00000	9.30908			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.38337	100.00000	9.36064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	10.00351	100.00000	9.97927			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	10.83036	100.00000	10.80412			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.38099	100.00000	2.37522			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.38099	100.00000	2.37522			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.53940	100.00000	9.51629			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.17868	100.00000	10.15401			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.35302	100.00000	10.32795			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.80463	8.00000	106.78096			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.87607	100.00000	10.84972			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.80592	100.00000	11.77732			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.69957	100.00000	1.69545			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.69957	100.00000	1.69545			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.93257	100.00000	28.86889		7,437,100,000,000.00	74,371,000	153,951,000.00	
BIDC14	On	26/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	39.45946	1,000.00000	39.03743			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On	02/08/2013	Spot Bond			100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.31324	100.00000	11.28583			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.34036	100.00000	6.32500			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.19243	100.00000	7.17500			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.33219	100.00000	11.30473			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.64480	100.00000	11.61659			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.21319	100.00000	12.18361			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.58149	100.00000	14.54617			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.60797	100.00000	13.57500			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	64.43526	100.00000	64.27917			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	62.27600	100.00000	62.12512			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	79.75288	100.00000	79.58428			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	44.85673	100.00000	44.71668			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.84067	100.00000	7.82167			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	85.35633	100.00000	85.16146			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.30296	100.00000	31.23405			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.90695	100.00000	20.86093			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.92879	100.00000	12.89747			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	27.77819	100.00000	27.71090			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.77619	100.00000	17.73706			0.00	0	9,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.85220	8.00000	120.82644			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.26405	100.00000	12.23434			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.25267	8.00000	118.22747			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.83590	100.00000	16.78334			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.60438	100.00000	13.57444			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.34255	100.00000	100.00000			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	75.99178	4.00000	4.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.37056	100.00000	14.33875			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.59988	100.00000	13.56978			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.88101	100.00000	15.84606		20,920,890,900,000.00	209,208,909	441,106,818.00	
CGR10	On	08/12/2016	Spot Bond			100.00000	15.45195	100.00000	15.41451			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.18410	12.05000	101.16245			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	83.13794	100.00000	82.95602			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.74902	100.00000	33.66726			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.11684	100.00000	24.05842			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	82.73840	100.00000	82.55495			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	19.80501	100.00000	19.74317			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	94.13895	100.00000	93.90242			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	66.04938	100.00000	65.88937			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	35.81804	100.00000	35.73128			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	63.94568	100.00000	63.79077			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	63.94568	100.00000	63.79077			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	63.94568	100.00000	63.79077			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	47.12638	100.00000	47.01222			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	63.97411	100.00000	63.81913			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	63.68983	100.00000	63.53554			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	63.46240	100.00000	63.30866			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	68.46972	100.00000	68.30385			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	20.58658	100.00000	20.53671			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	62.29260	100.00000	62.14170			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	20.45798	100.00000	20.40842			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	43.73948	100.00000	43.63352			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	43.46532	100.00000	43.36002			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.13770	100.00000	21.08650			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	54.87220	100.00000	47.16947			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	54.71116	100.00000	46.89280			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	47.86641	100.00000	47.75046			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	64.03096	100.00000	63.87585			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	63.83197	100.00000	63.67733			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.01364	100.00000	43.90701			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	55.72437	100.00000	55.60171			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.60957	13.64000	104.57186			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.73382	100.00000	51.61994			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	56.24237	100.00000	56.10612			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	101.04501	100.00000	100.77339			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.27316	100.00000	33.19254			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	45.30611	100.00000	45.19636			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	45.30611	100.00000	45.19636			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	59.61562	100.00000	59.47119			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.44217	100.00000	20.39265			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	76.96878	100.00000	76.96877			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.10895	100.00000	15.07236			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.89976	100.00000	14.86366			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661		40,000,000,000,000.00	400,000,000	400,000,000.00	
CLN165 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661		700,000,000,000.00	7,000,000	3,500,000.00	
CLN168 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661		1,200,000,000,000.00	12,000,000	6,000,000.00	
CLN169 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661		6,000,000,000,000.00	60,000,000	40,000,000.00	
CLN170 On	20/12/2015	Spot Bond			100.00000	14.99335	100.00000	14.95702			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.39509	100.00000	32.31661		4,400,000,000,000.00	44,000,000	44,000,000.00	
CLN173 On	25/11/2012	Spot Bond			100.00000	100.74744	100.00000	100.47662			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	62.04432	100.00000	61.89401			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	62.42168	100.00000	62.27046			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	62.17750	100.00000	62.02688			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	62.17750	100.00000	62.02688			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178 On	15/04/2014	Spot Bond			100.00000	30.51393	100.00000	30.44001			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.24908	100.00000	12.21941			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66734	100.00000	66.66733			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66734	100.00000	66.66733			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.06672	100.00000	15.03022			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.40568	100.00000	11.38057			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.06672	100.00000	15.03022			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.72336	100.00000	11.69496			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.05483	100.00000	37.96264			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.71847	100.00000	39.62225			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	78.57378	100.00000	78.57377			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	76.97502	100.00000	76.97502			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	99.99247	2.76000	99.98494			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.20666	100.00000	12.17709			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.68261	2.76000	105.67193			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.80355	8.25000	99.78174			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.73242	100.00000	39.63616			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.06672	100.00000	15.03022			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197 On	15/06/2016	Spot Bond			100.00000	15.06672	100.00000	15.03022			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.96251	100.00000	4.95146			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.63059	2.40000	111.62043			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.31048	100.00000	15.27339			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	63.46061	100.00000	63.30688			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.80354	100.00000	63.64897			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	64.61659	100.00000	64.46005			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.41059	100.00000	46.29816			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.30409	100.00000	21.25248			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.39016	100.00000	21.33834			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.93747	8.52000	102.91401			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.60507	100.00000	21.55272			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.50920	100.00000	21.45710			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.77258	100.00000	9.74890			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.77258	100.00000	9.74890			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.90888	8.64500	102.88509			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.90888	8.64500	102.88509			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	39.26642	100.00000	39.17130			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	41.13041	100.00000	41.03077			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	13.02514	100.00000	12.99631			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	11.73446	100.00000	11.70603			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	12.71388	100.00000	12.68309			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	64.20522	100.00000	64.04968		600,000,000,000.00	6,000,000	3,000,000.00	
CLN229	On	14/06/2013			100.00000	64.22829	100.00000	64.07269			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	21.11815	100.00000	21.06698			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	21.11815	100.00000	21.06698			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	37.62641	100.00000	37.55191			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	84.88568	100.00000	84.69320			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	59.98658	100.00000	59.84126			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	59.98658	100.00000	59.84126			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.32361	100.00000	14.29525			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	8.84879	100.00000	8.82736			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	82.43951	100.00000	82.25793			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.82757	100.00000	9.80812			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	16.97467	100.00000	16.93355			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.17084	100.00000	9.14862			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242 On	24/02/2019	Spot Bond			9.35000	99.94981	9.35000	99.92471			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	99.94981	9.35000	99.92471			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	16.93355	100.00000	16.89252			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	16.95126	100.00000	16.91020			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.32408	100.00000	13.29180			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.27522	100.00000	13.24305			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.56254	100.00000	17.51999			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.05046	100.00000	13.01884			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	17.13221	100.00000	17.09071			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	17.13221	100.00000	17.09071			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	17.13221	100.00000	17.09071		600,000,000,000.00	6,000,000	3,000,000.00	
CLN253 On	26/03/2015	Spot Bond			100.00000	17.13221	100.00000	17.09071		600,000,000,000.00	6,000,000	3,000,000.00	
CLN254 On	26/03/2015	Spot Bond			100.00000	17.13221	100.00000	17.09071			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	17.32114	100.00000	17.27918			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	10.03519	100.00000	10.01088			0.00	0	4,000,000.00
CLN257 On	26/03/2017	Spot Bond			100.00000	10.03519	100.00000	10.01088			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	10.03519	100.00000	10.01088		800,000,000,000.00	8,000,000	4,000,000.00	
CLN259 On	26/03/2017	Spot Bond			100.00000	10.03519	100.00000	10.01088			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On	26/03/2017	Spot Bond			100.00000	10.03519	100.00000	10.01088			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	10.09178	100.00000	10.06732			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.88961	9.65000	103.86301			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	33.05217	100.00000	32.97210			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	26.64220	100.00000	26.57766			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	60.13826	100.00000	59.95050			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.80833	100.00000	30.73369			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.80833	100.00000	30.73369			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	10.16528	100.00000	10.13354			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	12.18609	100.00000	12.15657			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	12.54230	100.00000	12.51191			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.90855	100.00000	13.87485			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	10.23397	100.00000	10.20918			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	10.17655	100.00000	10.15190			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	10.23397	100.00000	10.20918			0.00	0	5,000,000.00
CLN275	On	22/05/2017	Spot Bond			100.00000	7.62483	100.00000	8.07712			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	9.25336	100.00000	9.22447			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	9.22447	100.00000	9.19567			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On	20/06/2017	Spot Bond			100.00000	10.21100	100.00000	10.18626			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	20.81803	100.00000	20.76760			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	9.99394	100.00000	9.96274			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	17.14730	100.00000	17.09376			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	10.32929	100.00000	10.29704			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	14.98919	100.00000	14.93732			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.80599	100.00000	1.79789			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.79841	100.00000	1.79008			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.79841	100.00000	1.79008			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.78614	100.00000	1.77746			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.00282	100.00000	8.96323			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.41471	100.00000	17.37638			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.41471	100.00000	17.37638			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	63.38738	100.00000	63.24709			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	65.18726	100.00000	65.02935			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	65.15792	100.00000	65.00007			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	101.21715	100.00000	100.99171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	96.11165	100.00000	95.89643			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	65.14326	100.00000	64.98544			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.56937	100.00000	66.42284			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	57.22565	100.00000	57.08702			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	57.22565	100.00000	57.08702			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.86815	100.00000	7.84909			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	63.25173	100.00000	63.11174			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	63.26603	100.00000	63.12601			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	65.15792	100.00000	65.00007			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	65.15792	100.00000	65.00007			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.65795	100.00000	15.62003			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	65.63303	100.00000	65.48778			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.73521	100.00000	10.71145			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00190	100.00000	0.00190			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00212	100.00000	0.00212			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	94.52944	100.00000	94.29012			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	94.57267	100.00000	94.33325			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	94.55415	100.00000	94.31477			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	131.46671	100.00000	131.13045			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	94.59429	100.00000	94.35481			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.06490	100.00000	11.03810			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.06490	100.00000	11.03810			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.84835	100.00000	11.81964			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.22197	100.00000	11.19479			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.46363	100.00000	10.43828		2,000,000,000,000.00	20,000,000	10,000,000.00	
CLNF08	On	10/07/2013	Spot Bond			100.00000	61.79188	100.00000	61.59896			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.57846	100.00000	10.55283			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.96458	100.00000	1.95584			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.19095	100.00000	20.14651			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	64.72397	100.00000	64.58072			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.53157	100.00000	11.50604		8,552,539,700,000.00	85,525,397	171,966,794.00	
COJ05	On	05/06/2023	Spot Bond			100.00000	14.52146	100.00000	14.48932			0.00	0	339,547,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	18.89164	100.00000	18.84982			0.00	0	404,676,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	15.15343	100.00000	15.12007		4,610,000,000,000.00	46,100,000	0	94,436,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	75.17474	100.00000	75.02877			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.90623	5.86800	102.89015			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.86482	7.17500	99.84552			0.00	0	200,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	8.88873	100.00000	8.86720			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	16.75302	100.00000	18.46504			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	97.83710	100.00000	97.58299			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.63046	100.00000	9.58811			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	93.43138	100.00000	93.19953			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	93.60275	100.00000	93.37049			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	65.18364	100.00000	65.03898			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	92.61470	100.00000	92.38715			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	93.38598	100.00000	93.15425			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	93.38598	100.00000	93.15425			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	93.38143	100.00000	93.14972			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG400n	On	28/09/2012	Spot Bond			100.00000	93.14537	100.00000	92.91424			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	92.51286	100.00000	92.28499			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.29638	100,000.00000	0.27701			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	23.00232	100.00000	22.90116			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.69654	100.00000	54.57482			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.29496	100.00000	21.24783		13,148,300,000,000.00	131,483,000	278,082,000.00	
DV22	On	07/02/2020	Spot Bond			100.00000	9.98132	100.00000	9.95935		19,560,000,000,000.00	195,600,000	473,856,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	14.85169	100.00000	14.81864		22,066,941,400,000.00	220,669,414	517,361,828.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	88.99064	100.00000	88.77774			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.27733	100.00000	14.24591			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.83293	100.00000	16.79216			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.13771	100.00000	15.10381			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.90053	2.55000	102.89073		102,000,000,000.00	40,000,000	36,500,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	11.30196	100.00000	11.27708			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.47342	100.00000	15.43936			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.37133	8.00000	118.34609			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.10271	100.00000	15.06611			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156U	On	07/09/2012			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
EQ178U	On	13/09/2012			100.00000	97.14471	100.00000	96.89433			0.00	0	0.00
EQ179U	On	13/09/2012			100.00000	97.13291	100.00000	96.88257			0.00	0	0.00
EQ180U	On	13/11/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	27.02855	100.00000	26.96835			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	23.06169	100.00000	23.01093			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	17.99428	100.00000	17.95069			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	11.35261	100.00000	11.31717			0.00	0	0.00
ERS3A7	On	17/11/2012			100.00000	82.20071	100.00000	82.12500			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	20.22386	100.00000	20.63383			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	82.44297	100.00000	82.36672			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	26.76689	100.00000	27.12099			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	82.54391	100.00000	82.46744			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	27.40683	100.00000	27.75939			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	54.85017	100.00000	54.97600			0.00	0	1,000,000.00
ERSA11	On	17/08/2014			100.00000	26.32694	100.00000	26.68210			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	14.77829	100.00000	15.22707			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	54.86499	100.00000	54.99078			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	19.37911	100.00000	19.33644			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.11098	9.25000	103.08550		1,209,927,750,000.00		130,803,000	934,494,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.74522	10.00000	100.71852		5,211,310,000,000.00		521,131,000	1,315,330,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.03244	7.85000	103.01078		3,062,943,481,550.00		390,183,883	1,024,154,766.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.25300	7.50000	103.23235		744,935,287,500.00		99,324,705	904,557,410.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	96.12056	100.00000	95.87535			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.73965	100.00000	10.71363			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.45101	100.00000	10.42569			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	55.46434	100.00000	55.32998			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	55.58843	100.00000	55.45376			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.79739	8.37500	99.77491			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	56.20888	100.00000	56.07271			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.85394	100.00000	29.78822		16,363,675,100,000.00		163,636,751	314,928,502.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.29104	100.00000	10.26826		20,000,000,000,000.00		200,000,000	400,798,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	84.14183	100.00000	83.95104			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	97.57885	100.00000	97.32474			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.45569	100.00000	11.42794			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.13225	100.00000	9.11013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	9.81171	100.00000	9.78794			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.28579	100.00000	14.25417		8,000,000,000,000.00	80,000,000	161,930,000.00	
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.39690	100.00000	10.37171			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	39.41200	100.00000	39.32421			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	54.05834	100.00000	53.93934			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.24178	100.00000	3.23457		5,000,000,000,000.00	50,000,000	50,000,000.00	
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.51866	100.00000	6.50423			0.00	0	900,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.57746	100.00000	3.56954			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.08273	100.00000	4.07369			0.00	0	200,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.32323	100.00000	0.32262			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02150	100.00000	0.02146			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01982	100.00000	0.01979			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	33.52408	100.00000	33.44988			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	57.95428	100.00000	57.81389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	12.85500	100.00000	12.82387			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	34.17369	100.00000	34.10603			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.44317	100.00000	30.38290			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	12.54230	100.00000	12.51191			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	12.54230	100.00000	12.51191			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	11.99156	100.00000	11.96251			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.35662	100.00000	12.32668			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.12867	100.00000	12.09929			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	67.61992	100.00000	67.45611			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.55598	100.00000	15.51830			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	68.36668	100.00000	68.36668			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.63587	100.00000	10.61011			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.57749	100.00000	11.54944			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	33.64146	100.00000	33.55996			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.08251	100.00000	9.05169			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.72080	100.00000	8.68773			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	15.38531	100.00000	15.34804			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	11.54878	100.00000	11.52080			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119 On	20/06/2017	Spot Bond			100.00000	13.73057	100.00000	13.69730			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.70662	100.00000	14.67100			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.05501	100.00000	11.02822			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.41001	100.00000	12.37995			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.07311	100.00000	16.03417			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.58152	100.00000	10.54659			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.82666	100.00000	6.79732			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.99012	100.00000	12.94168			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.25238	100.00000	15.19550			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.87675	100.00000	11.83247			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.58741	100.00000	12.54048			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.55357	100.00000	14.49929			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.59418	100.00000	13.54348			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.13394	100.00000	15.07750			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.98672	100.00000	15.92711			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.40920	100.00000	14.35175			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.90403	100.00000	13.84618			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.58234	100.00000	12.52998			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On	20/09/2017			100.00000	12.37180	100.00000	12.32032			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	15.22573	100.00000	15.16238			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.05028	100.00000	14.98766			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.57073	100.00000	14.51010			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.16554	100.00000	15.09958			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.16013	100.00000	1.15449			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.14827	100.00000	1.14227			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.14827	100.00000	1.14227			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.13098	100.00000	1.12449			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.07498	100.00000	33.99957			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.19084	100.00000	29.12012			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.00750	100.00000	18.96145			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.65397	100.00000	15.61605			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	40.70128	100.00000	40.60269			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.17571	6.90500	101.15683			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.50340	100.00000	10.47796			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	60.41085	100.00000	60.26450			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	31.01729	100.00000	30.94215			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.14963	100.00000	9.12747			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.34676	5.87500	100.33097			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.37222	100.00000	12.34225			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.47472	100.00000	12.44451			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.76875	100.00000	4.75825			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.66399	100.00000	23.61921			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.37006	100.00000	4.36044			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.11449	100.00000	6.10103			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	94.55723	100.00000	94.31785			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.02308	100.00000	12.00033			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	94.63486	100.00000	94.39708			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.21777	100.00000	10.19301			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.33227	100.00000	18.28786			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.54844	100.00000	18.50351			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.71656	100.00000	16.67606			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.72062	4.73000	105.70436			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	95.08212	100.00000	94.84322			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016	Spot Bond			100.00000	16.94412	100.00000	16.90307			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.05114	100.00000	11.02438			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.30389	100.00000	12.27409			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.98578	100.00000	26.92041			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.98941	100.00000	13.95552			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.55664	100.00000	13.52379			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	94.18993	100.00000	93.95327			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	94.17834	100.00000	93.94171			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	62.59834	100.00000	62.47441			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	62.60269	100.00000	62.47876			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.62013	100.00000	62.49615			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.32026	100.00000	63.16686			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.94472	100.00000	9.92503			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.22308	100.00000	14.19492			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.93453	100.00000	9.91486			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.66757	100.00000	18.63060			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.73579	100.00000	14.70662			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	12.93318	100.00000	12.90185			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On	02/08/2013			100.00000	56.62635	100.00000	56.48918			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	58.90846	100.00000	58.76574			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	56.69294	100.00000	56.55561			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	58.98017	100.00000	58.83729			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	56.85687	100.00000	56.71913			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	56.90810	100.00000	56.77023			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	57.44596	100.00000	57.30680			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	58.10678	100.00000	57.96601			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	58.52170	100.00000	58.37993			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	21.78370	100.00000	21.73517			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	45.57676	100.00000	45.46635			0.00	0	5,610,000.00
FRJ14	On	20/07/2014			100.00000	28.94752	100.00000	28.87739			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	16.09634	100.00000	16.04609			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.91158	100.00000	12.88030			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	8.71388	100.00000	8.68667			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	7.94142	100.00000	7.92217			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.32011	100.00000	0.31911			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.51866	100.00000	6.50423			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	6.51866	100.00000	6.50423			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.51866	100.00000	6.50423			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.93265	100.00000	2.92620			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.27894	100.00000	7.26131			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.16375	100.00000	3.15670			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.84144	100.00000	11.81276			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.59927	100.00000	10.57359			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	86.43059	100.00000	86.22912			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	57.72771	100.00000	57.58786			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.18209	100.00000	7.16470			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	43.60966	100.00000	43.50401			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.40687	2.00000	103.39857			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	61.33121	100.00000	61.18264			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	62.78185	100.00000	62.62976			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	65.63235	100.00000	65.42745			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.78774	100.00000	0.78529			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.52307	100.00000	13.48085			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	65.08083	100.00000	64.87764			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.00000	64.27187	100.00000	64.07121			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	6.94383	100.00000	6.92215			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.86183	100.00000	8.83416			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.39560	100.00000	16.34441			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.72469	100.00000	30.62664			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.18088	100.00000	15.13347			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	22.88191	100.00000	22.78018			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	50.12397	100.00000	49.89866			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.15225	100.00000	30.08589			0.00	0	150,003,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	23.89897	100.00000	23.84636		650,000,000,000.00	0.00	6,500,000	15,183,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.05547	9.00000	100.02862			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.66947	8.00000	105.64421			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.92502	100.00000	14.89198			0.00	0	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.60311	9.00000	101.58679		900,000,000,000.00	0.00	100,000,000	206,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.64140	100.00000	12.61343		10,000,000,000,000.00	0.00	100,000,000	200,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.52099	100.00000	9.50003			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.67044	100.00000	10.64682			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.54317	100.00000	14.50795			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.00000	18.89124	100.00000	18.83227			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.42484	9.48500	103.39866			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.50992	100.00000	73.34633			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	73.60833	100.00000	73.46840			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.81108	100.00000	73.67105			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	98.38274	100.00000	98.11828			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	99.99959	100.00000	100.00000			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	99.27189	100.00000	99.00787			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	99.28811	100.00000	99.02404			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	99.39193	100.00000	99.12759			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	81.81781	100.00000	81.63759			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB88	On	25/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.00126	100.00000	7.98188			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.98071	100.00000	9.95653			0.00	0	0.00
GRN1A10	On	18/11/2012	Spot Bond			100.00000	81.74731	100.00000	81.56725			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	81.86817	100.00000	81.68785			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	81.91853	100.00000	81.73809			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	82.09982	100.00000	81.91898			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	23.50929	100.00000	23.45234			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	9.92789	100.00000	9.90383			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.30811	100.00000	13.27587			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.83439	100.00000	10.80814			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.31851	100.00000	20.26928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.20280	100.00000	11.17566			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	10.24339	100.00000	10.19834			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	89.00334	100.00000	88.79294			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	58.82334	100.00000	58.68084			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	58.82334	100.00000	58.68084			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	53.22456	100.00000	53.12385			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	58.82302	100.00000	58.71142			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	59.32414	100.00000	59.18043			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.50044	100.00000	16.46047			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.00435	100.00000	17.96073			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	58.95052	100.00000	58.80772			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	59.45663	100.00000	59.31259			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	16.84788	100.00000	16.80706			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	18.35179	100.00000	18.30733			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	59.11481	100.00000	58.97160			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	59.69511	100.00000	59.55049			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond				100.00000	17.29458	100.00000	17.25269			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	18.79850	100.00000	18.75295			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	59.69775	100.00000	59.55314			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	60.01308	100.00000	59.86769			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.84056	100.00000	17.79734			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	60.41319	100.00000	60.26683			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	61.47309	100.00000	61.32416			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.37854	100.00000	10.35570		36,564,800,000,000.00	365,648,000	766,193,000.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	6.51866	100.00000	6.50423			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.51312	100.00000	6.49871			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.70948	100.00000	9.68811			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.70948	100.00000	9.68811			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.54299	2.00000	100.53493		1,200,000,000,000.00	600,000,000	453,000,085.00	
I2038	On 31/01/2038	Spot Bond				2.25000	100.55787	2.25000	100.54912		742,500,000,000.00	330,000,000	175,000,104.00	
I2050	On 31/12/2050	Spot Bond				2.50000	100.63413	2.50000	100.62427		925,000,000,000.00	370,000,000	185,000,064.00	
IBC01	On 16/03/2015	Spot Bond				100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	95.83411	100.00000	95.58964			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	97.27507	100.00000	97.02305			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	26.09482	100.00000	26.03738			0.00	0	2,730,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	64.96380	100.00000	64.80642			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.45149	100.00000	18.40679			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.49846	100.00000	17.45607			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	62.44640	100.00000	62.29511			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	44.45219	100.00000	44.34450			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	31.11148	100.00000	31.03611			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	38.09319	100.00000	38.00933			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.55352	100.00000	18.51268			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.20009	100.00000	15.16663			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.85697	100.00000	34.77983			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.93792	100.00000	27.87024			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.52250	100.00000	26.45825			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.89882	1.75000	105.89103			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.08812	8.27000	100.06608			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.56246	100.00000	19.51507			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.98569	100.00000	8.96393			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.28636	100.00000	5.27473			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	2.93265	100.00000	2.92620			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.34357	100.00000	16.29254			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.84836	100.00000	8.82073			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.38423	8.76500	103.35999			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.27444	100.00000	17.22051			0.00	0	1,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.37354	100.00000	9.34427			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	62.31669	100.00000	62.17951			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.59718	100.00000	17.55823			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.59718	100.00000	17.55823			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.29567	5.00000	100.28221			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.35339	100.00000	13.30663			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.13155	100.00000	13.08557			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.89506	100.00000	21.84660			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.00308	100.00000	22.94736			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.00308	100.00000	22.94736			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.33336	100.00000	10.90674			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.62157	100.00000	8.60068			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	47.89116	100.00000	47.63634			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On	06/08/2013	Spot Bond			100.00000	47.33795	100.00000	47.12517			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	45.67608	100.00000	45.46846			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.04103	100.00000	23.98812			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	61.36281	100.00000	61.22774			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.80906	100.00000	14.77319			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	92.03055	100.00000	91.80553			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	90.47822	100.00000	90.26073			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	88.97740	100.00000	88.76705			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND238	On	18/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	52.18225	100.00000	51.95278			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	70.76923	100.00000	70.49808			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	55.46956	100.00000	55.33517			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.76783	100.00000	15.72963			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.24390	100.00000	17.20213			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016	Spot Bond			100.00000	16.07542	100.00000	16.03648			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	84.03331	100.00000	83.85103			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	97.27802	100.00000	97.02535			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.91546	100.00000	9.89144			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.77135	100.00000	73.63139			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.45981	100.00000	26.39571			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.85296	100.00000	10.82666			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	97.71973	100.00000	97.46392			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	96.66970	100.00000	96.41926			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	95.15516	100.00000	94.91242			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	93.34830	100.00000	93.03294			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.58149	6.50000	100.56971			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	59.88404	100.00000	59.69708			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	95.65214	100.00000	95.40937			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.97237	100.00000	59.78512			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	94.52055	100.00000	94.19795			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	94.75690	100.00000	94.43893			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	94.46826	100.00000	94.15231			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.44266	100.00000	10.40695			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	75.30864	100.00000	74.84663			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	13.79197	100.00000	100.00000		11,000,000,000,000.00	110,000,000	110,000,000	110,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	85.17191	100.00000	84.97656			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	57.10761	100.00000	56.96926			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	38.83675	100.00000	38.74267			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	38.83675	100.00000	38.74267			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	41.23181	100.00000	41.13193			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	37.27083	100.00000	37.18054			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.59648	100.00000	24.53689			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.07676	100.00000	20.02812			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	46.26422	100.00000	46.15215			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.26704	100.00000	18.21001			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	13.17310	100.00000	13.13197			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	11.07661	100.00000	11.04204			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.13040	8.80000	103.10614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	37.25697	100.00000	37.17495			7,587,900,000,000.00	75,879,000	152,258,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.47305	100.00000	14.43798			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.96341	100.00000	14.93048			137,200,000,000.00	1,372,000	20,121,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	26.07368	100.00000	26.01051			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.81484	100.00000	18.76925			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.06090	100.00000	21.01428			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.59801	100.00000	10.57234			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	10.09327	100.00000	10.06881			0.00	0	1,000,000.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.16341	2.75000	100.15598			0.00	0	97,052,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.75143	2.60000	103.74130			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.25494	100.00000	8.22917			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.76229	100.00000	9.71936			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03372	100.00000	0.03358			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	69.36458	100.00000	69.21106			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	62.11090	100.00000	61.96044			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.51223	100.00000	18.47148			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.87640	100.00000	9.85247			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.52245	2.60000	102.50917			78,000,000,000.00	30,000,000	60,384,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
IVA243	On	25/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	61.60345	100.00000	61.45421			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.40216	100.00000	7.38423			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.77799	100.00000	27.71070			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.84504	100.00000	9.80174		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IVF001	On	10/01/2013	Spot Bond			100.00000	80.72143	100.00000	80.36739			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	48.75422	100.00000	48.53982			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	70.72243	100.00000	70.45455			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	59.51405	100.00000	59.36988			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	59.16403	100.00000	59.02070			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	73.27651	100.00000	73.13799			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.62268	100.00000	75.45711			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On	31/08/2017	Spot Bond			100.00000	3.12497	100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	71.66167	100.00000	71.52620			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	66.39685	100.00000	66.24991			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.35575	100.00000	17.31755			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.87378	100.00000	39.77720			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.16369	100.00000	17.12212			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.33166	100.00000	13.28153			0.00	0	10,018,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	98.78167	100.00000	98.52642		89,400,000,000.00	894,000	7,488,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	51.95278	100.00000	51.72432			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018 On	15/04/2013	Spot Bond			100.00000	60.00952	100.00000	59.86415			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	29.34404	100.00000	29.27295			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	76.53628	100.00000	76.53627			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	65.66383	100.00000	65.50476			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.76952	100.00000	30.69497			0.00	0	4,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	90.59073	100.00000	90.36977			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.48658	100.00000	21.43453			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.73678	100.00000	17.68141			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	85.76316	100.00000	85.56735			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	85.87546	100.00000	85.67895			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.77386	100.00000	39.67750			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	89.10442	100.00000	88.89125			0.00	0	2,000,000.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.79901	100.00000	39.70259			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	82.22879	100.00000	82.04846			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	37.81238	100.00000	37.72077			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.06135	100.00000	28.99094			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.06051	100.00000	16.02160			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.89097	100.00000	19.84279			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.95968	100.00000	9.93555			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.39974	8.00000	108.37650			0.00	0	4,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	95.90293	100.00000	95.65764			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.74916	100.00000	23.69163			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.01145	100.00000	25.95388			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.07052	100.00000	26.01283			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.01513	100.00000	12.98632			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.63839	100.00000	8.61938			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.49916	100.00000	8.48044			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.24577	8.59000	103.22205			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.19778	9.34000	101.17268			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.28218	10.01000	101.25530			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.64798	100.00000	24.59343			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.62805	100.00000	13.59504			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.34450	100.00000	8.32429			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.10406	100.00000	12.07474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	19.71234	100.00000	19.66895			5,360,400,000,000.00	53,604,000	138,387,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.52885	100.00000	16.47724			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.96884	8.78500	101.94490			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	65.06604	100.00000	64.90842			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.79698	8.00000	103.77473			0.00	0	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.50391	100.00000	30.43676			0.00	0	5,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.91315	100.00000	18.87152			0.00	0	10,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.76553	100.00000	12.73743			0.00	0	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	45.41056	100.00000	45.31005			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.90181	100.00000	5.88751			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10098	100.00000	0.10073			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.18192	100.00000	6.16694			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.25831	100.00000	6.24315			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.79995	100.00000	5.78590			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.86107	100.00000	5.84686			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	5.96293	100.00000	5.94848			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020	Spot Bond			100.00000	6.01385	100.00000	5.99929			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.07497	100.00000	6.06025			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.22776	100.00000	6.21267			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.32962	100.00000	6.31428			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.44166	100.00000	6.42605			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.54352	100.00000	6.52766			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.59445	100.00000	6.57847			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.20560	100.00000	7.18814			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	7.91860	100.00000	7.89942			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10098	100.00000	0.10073			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10098	100.00000	0.10073			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.85251	100.00000	27.78504			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.84211	100.00000	19.79404			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.22898	100.00000	19.18240		1,762,000,000,000.00	17,620,000	17,620,000.00	
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.01827	100.00000	8.99643			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	97.55570	100.00000	97.30165			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.45824	100.00000	22.40880		10,153,700,000,000.00	101,537,000	227,932,000.00	
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.17071	100.00000	15.13396			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.71232	100.00000	16.67552			0.00	0	7,001,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02150	100.00000	0.02146			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	59.34004	100.00000	59.19629		10,800,000,000,000.00	108,000,000	108,000,000	27,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.22864	100.00000	23.17723			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.59971	100.00000	16.55950			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.48830	100.00000	8.46773			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.94220	100.00000	36.86089			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.26645	100.00000	30.19313			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.02781	100.00000	17.98813		4,500,000,000,000.00	45,000,000	45,000,000	105,433,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.71947	100.00000	11.69108			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	74.02160	100.00000	73.85585			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	86.60487	100.00000	86.40440			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	66.00876	100.00000	65.84885			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.71753	100.00000	24.67076			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	41.12435	100.00000	41.04655			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.57452	100.00000	23.52992			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.35699	100.00000	22.31469			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	19.25221	100.00000	19.20557			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49 On	12/03/2013	Spot Bond			100.00000	64.99859	100.00000	64.84112			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	62.99231	100.00000	62.83972			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	62.80049	100.00000	62.64835			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	62.80049	100.00000	62.64835			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	62.80049	100.00000	62.64835			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.98550	100.00000	17.94193			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.39656	100.00000	17.35441			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.04220	100.00000	17.00092			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.76081	100.00000	18.71536			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.34335	100.00000	10.32378			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.77104	100.00000	14.73527			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.18783	100.00000	10.16855			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.68578	100.00000	12.65505			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.34320	100.00000	13.31089			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.61338	100.00000	12.58282			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.24891	100.00000	12.21924			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	91.32593	100.00000	91.17816			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.37280	100.00000	7.35881			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On	30/08/2013			100.00000	44.05255	100.00000	43.94582			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.70647	100.00000	29.64767			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.62663	100.00000	29.56798			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.59801	100.00000	18.51533			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	1.78849	100.00000	1.78062			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.34614	100.00000	22.29695			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	95.59882	100.00000	95.35495			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	80.15522	100.00000	79.98823			0.00	0	20,000,000.00
NED6	On	20/09/2013			100.00000	51.43675	100.00000	51.32353		429,000,000,000.00		4,290,000	2,580,000.00
NED8	On	08/02/2014			100.00000	37.01716	100.00000	36.93568		10,396,800,000,000.00		103,968,000	165,872,000.00
NED9	On	06/07/2017			100.00000	8.31455	100.00000	8.29441			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.05078	100.00000	19.00885		12,091,300,000,000.00		120,913,000	243,280,000.00
NEDH1B	On	20/11/2018			100.00000	10.71564	100.00000	10.68968			0.00	0	0.00
NET41	On	16/02/2013			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.61198	100.00000	9.59043			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.11414	100.00000	10.09187			0.00	0	88,395,594.00
NQ1A10	On	22/05/2020			100.00000	10.52370	100.00000	13.12276			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	100.00000	6.82500	99.98161			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.00000	6.58500	99.98225			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	54.19632	100.00000	66.05000			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	13.74344	100.00000	16.39396			0.00	0	2,000,000.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	10.72350	100.00000	13.37191			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.00000	6.92500	99.98135			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	54.37200	100.00000	66.17929			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	13.89151	100.00000	16.53610			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	10.92330	100.00000	13.62105			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.00000	7.32500	99.98028			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	54.60624	100.00000	66.35167			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	14.16427	100.00000	16.79793			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	81.21150	100.00000	101.40569			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	54.62820	100.00000	68.11983			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	81.33130	100.00000	101.55528			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	54.82340	100.00000	68.36323			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	81.39121	100.00000	101.63008			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	55.06740	100.00000	68.66749			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	55.38460	100.00000	69.06304			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.91530	100.00000	11.11713			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.00000	8.21500	99.97790			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	53.27702	100.00000	53.15834		1,200,000,000,000.00		12,000,000	36,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.00018	100.00000	36.91874			0.00	0	125,700,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.26513	100.00000	15.23133			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.77101	100.00000	15.73629		23,520,300,000,000.00		235,203,000	475,644,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.42982	100.00000	7.41318			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.72338	100.00000	14.69079		42,500,000,000,000.00		425,000,000	856,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	59.40977	100.00000	59.26585			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	28.94203	100.00000	28.87192			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	28.78718	100.00000	28.71744			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	9.97250	100.00000	9.94835			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	20.02496	100.00000	19.97645			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	50.06064	100.00000	49.84050			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	9.88852	100.00000	9.84504			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.13657	100.00000	12.10717			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.18802	100.00000	12.15849			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.21888	100.00000	12.18927			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.95958	100.00000	12.92818			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.78258	100.00000	13.74919			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.92634	100.00000	18.88050			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.46797	100.00000	18.42710		11,737,208,900,000.00	117,372,089	332,827,178.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	57.80252	100.00000	57.66250			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	28.43549	100.00000	28.36660			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	57.72531	100.00000	57.58546			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	28.22709	100.00000	28.15871			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.00978	100.00000	11.98069			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	85.92792	100.00000	85.73084			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.29911	100.00000	4.28021			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	86.27404	100.00000	86.07617			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.41718	100.00000	18.37257			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.28226	100.00000	4.27188			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	63.83489	100.00000	63.63341			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	68.60334	100.00000	68.60333			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	31.09285	100.00000	31.01752			0.00	0	2,000,000.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	79.85135	100.00000	79.68535			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	95.31974	100.00000	95.07720			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	63.88854	100.00000	63.73376			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	64.06119	100.00000	63.90600			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	44.02339	100.00000	43.91675			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	95.36668	100.00000	95.12402			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.25128	100.00000	31.17557			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	80.02435	100.00000	79.85798			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	64.34894	100.00000	64.19305			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	44.10268	100.00000	43.99584			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	95.44883	100.00000	95.20596			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.60544	100.00000	31.52888			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	64.86689	100.00000	64.70975			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	95.66005	100.00000	95.41664			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	31.99688	100.00000	31.91936			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	65.32730	100.00000	65.16904			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	37.72272	100.00000	37.63134			0.00	0	3,000,000.00
PRP1A3	On	01/10/2012			100.00000	91.51023	100.00000	91.28483			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	91.53276	100.00000	91.30732			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	91.62289	100.00000	91.39722			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.73555	100.00000	18.69431			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00202	100.00000	0.00201			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.69000	127.54569	5.65500	127.63650		78,780,897,890,520.00	845,500,508	22,578,327,254.00	
R158P	On	15/09/2015			100.00000	8.32691	100.00000	8.30858			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.70085	100.00000	3.69270			0.00	0	0.00
R179	On	01/08/2013			100.00000	52.36816	100.00000	52.25290			0.00	0	0.00
R186	On	21/12/2026			7.65000	126.30728	7.57500	127.04017		63,927,225,413,100.00	356,500,054	10,951,987,636.00	
R187P	On	21/12/2026			100.00000	0.00090	100.00000	0.00090			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
R189	On	31/03/2013			218.50681	92.22112	218.49960	91.84921			0.00	0	978,537,000.00
R197	On	07/12/2023			1.53000	269.18290	1.51000	269.64510		46,722,879,900.00	30,537,830	125,173,065.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			5.07000	109.46421	5.03500	109.52929			1,368,900,000,000.00	270,000,000	2,465,754,000.00
R202	On	07/12/2033	Spot Bond			2.10500	198.32383	2.09500	198.61848			610,058,074,260.00	289,813,812	1,288,387,548.00
R2023	On	28/02/2023	Spot Bond			8.00000	97.75217	8.00000	97.69742			5,718,392,000,000.00	714,799,000	3,298,165,000.00
R203	On	15/09/2017	Spot Bond			6.17000	112.51128	6.11500	112.74205			14,793,469,693,190.00	397,645,007	6,919,324,654.00
R204	On	21/12/2018	Spot Bond			6.46500	109.21309	6.41500	109.46337			4,639,848,620,775.00	717,687,335	3,947,558,693.00
R2048	On	28/02/2048	Spot Bond			8.75000	99.39016	8.75000	99.32262			5,573,750,000,000.00	637,000,000	860,900,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.83611	100.00000	28.76625			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.21500	103.80661	5.18000	103.83978			11,525,401,509,020.00	210,048,228	2,758,899,152.00
R207	On	15/01/2020	Spot Bond			6.77000	103.49602	6.72500	103.74072			38,737,668,401,140.00	721,959,882	12,238,974,699.00
R208	On	31/03/2021	Spot Bond			6.95000	101.36672	6.89500	101.69773			18,673,542,858,050.00	686,840,699	10,736,511,882.00
R209	On	31/03/2036	Spot Bond			8.26000	81.71507	8.18000	82.39154			18,676,256,480,000.00	261,048,000	9,558,732,000.00
R210	On	31/03/2028	Spot Bond			1.89000	152.55984	1.89500	152.45016			726,233,840,010.00	384,250,709	279,268,473.00
R211	On	31/01/2017	Spot Bond			0.55000	121.21743	0.55000	121.21246			52,831,609,600.00	96,057,472	1,260,231,005.00
R212	On	31/01/2022	Spot Bond			1.46000	124.08165	1.45500	124.12547			764,770,698,620.00	523,815,547	1,605,591,111.00
R213	On	28/02/2031	Spot Bond			8.09500	89.41658	8.01500	90.10384			17,612,696,250,000.00	175,750,000	4,203,502,836.00
R214	On	28/02/2041	Spot Bond			6.50000	99.84453	6.50000	99.82727			1,722,053,047,000.00	264,931,238	4,763,743,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	63.23249	100.00000	63.09331			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	42.15500	100.00000	42.06221			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.10333	100.00000	28.04147			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.73555	100.00000	18.69431			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.49037	100.00000	12.46288			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.32691	100.00000	8.30858			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.55128	100.00000	5.53906			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.70085	100.00000	3.69270			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	50.98904	100.00000	50.87619			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.99269	100.00000	33.91746			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.66179	100.00000	22.61164			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.10786	100.00000	15.07443			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.07191	100.00000	10.04962			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.71461	100.00000	6.69974			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.47640	100.00000	4.46650			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.98427	100.00000	2.97766			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.98951	100.00000	1.98511			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.32634	100.00000	1.32341			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	0.88423	100.00000	0.88227			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.58949	100.00000	0.58818			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.39299	100.00000	0.39212			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26199	100.00000	0.26141			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17466	100.00000	0.17428			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11644	100.00000	0.11618			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07763	100.00000	0.07746			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05175	100.00000	0.05164			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03450	100.00000	0.03442			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02300	100.00000	0.02295			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01533	100.00000	0.01530			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01022	100.00000	0.01020			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00682	100.00000	0.00680			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00454	100.00000	0.00453			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00303	100.00000	0.00302			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00202	100.00000	0.00201			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00135	100.00000	0.00134			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00090	100.00000	0.00090			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.29483	100.00000	34.21176			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	60.21286	100.00000	60.06700			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.67079	100.00000	13.63768			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.62248	100.00000	17.56746			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.97058	100.00000	1.96192			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	98.35469	100.00000	98.09655			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	97.02901	100.00000	96.77829			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	65.37404	100.00000	65.16994			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	65.30593	100.00000	65.09752			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.04476	100.00000	17.00346		400,000,000,000.00	4,000,000	4,000,000.00	
RDFC04	On	06/09/2012	Spot Bond			100.00000	98.86217	100.00000	98.60269			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	95.10329	100.00000	94.86313			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	88.09309	100.00000	87.88434			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	21.32617	100.00000	21.27451			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.95832	5.87500	102.94220			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	83.45047	100.00000	83.26501			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On	20/08/2015	Spot Bond			100.00000	8.85688	100.00000	8.81793			1,160,000,000,000.00	11,600,000	165,000,000.00
RESB01	On	03/06/2014	Spot Bond			100.00000	32.22702	100.00000	32.14894			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	68.39238	100.00000	68.22670			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	66.25480	100.00000	66.09430			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.59914	100.00000	25.53712			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.61574	100.00000	12.59076			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.17187	100.00000	12.14239			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.96458	100.00000	13.93075			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.96458	100.00000	13.93075			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	52.31627	100.00000	52.08621			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	33.64636	100.00000	33.56485			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	25.32554	100.00000	25.27540			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	23.76086	100.00000	23.70329			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.43750	5.25000	100.42336			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.46215	100.00000	0.46104			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	88.63198	100.00000	88.46154			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.17337	100.00000	13.14422			0.00	0	6,691,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.79022	100.00000	7.77544			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	81.65267	100.00000	81.47322			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.02211	100.00000	15.98684		77,649,300,000,000.00	776,493,000	508,351,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	12.25506	100.00000	12.22537			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.17307	8.00000	109.14968			0.00	0	255,349,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.63495	100.00000	7.61645			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.08222	100.00000	9.06022			0.00	0	7,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00393	100.00000	0.00392			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.41648	100.00000	21.36934		80,449,082,400,000.00	804,490,824	382,294,412.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	65.93822	100.00000	65.79229		13,455,000,000.00	134,550	1,735,700.00	
SBK9	On	10/04/2018	Spot Bond			100.00000	12.25374	100.00000	12.22661		38,494,225,600,000.00	384,942,256	300,461,692.00	
SBK11	On	09/04/2014	Spot Bond			5.75000	122.78556	5.75000	122.76334			0.00	0	3,000,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.34847	100.00000	45.24865			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	63.44853	100.00000	63.30810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	65.83497	100.00000	65.69005			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.24666	100.00000	13.21750			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.40965	100.00000	26.35152			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	65.92501	100.00000	65.77911			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.20251	100.00000	9.18022			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	32.83429	100.00000	32.75474			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.34170	100.00000	24.28272			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.71364	100.00000	10.68769			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	62.26661	100.00000	62.11577			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.26352	100.00000	38.17082			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.94398	100.00000	13.91329			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	38.25266	100.00000	38.15999			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.27204	100.00000	10.24715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	8.64487	100.00000	8.62393			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.88032	100.00000	0.87837			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.13971	100.00000	9.11757			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.69681	100.00000	11.67093		15,000,000,000,000.00	150,000,000	100,000,000.00	
SBS20	On	15/05/2026	Spot Bond			10.05000	102.67303	10.05000	102.64568		6,030,000,000,000.00	600,000,000	401,500,000.00	
SBS21	On	15/05/2026	Spot Bond			100.00000	8.58697	100.00000	8.56016			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.59269	100.00000	16.55250		100,000,000,000.00	1,000,000	500,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	7.95069	100.00000	7.92587			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	6.55467	100.00000	6.53421			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.37643	8.00000	107.36108		3,600,000,000,000.00	450,000,000	304,000,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	9.97804	100.00000	9.95609		25,800,000,000,000.00	258,000,000	172,000,000.00	
SBS4	On	16/11/2021	Spot Bond			100.00000	10.72416	100.00000	10.70055		86,664,000,000,000.00	866,640,000	546,016,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	70.20829	100.00000	70.05375			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.46328	100.00000	16.42705			0.00	0	4,600,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	60.69420	100.00000	60.55901			0.00	0	3,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.51866	100.00000	6.50423			0.00	0	100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.28636	100.00000	5.27473			0.00	0	200,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.89927	100.00000	11.87044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On	20/01/2013	Spot Bond			100.00000	78.37243	100.00000	78.22084			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.65558	100.00000	2.64914			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04257	100.00000	0.04247			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.58149	6.50000	100.56971			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.75660	100.00000	11.72812			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	62.15049	100.00000	61.99992			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.01876	100.00000	17.97511			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.52419	100.00000	10.49869			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.31214	8.75000	102.29607			0.00	0	803,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.51772	100.00000	50.40652			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.37037	100.00000	13.34094			1,213,800,000,000.00	12,138,000	16,781,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	56.19004	100.00000	56.06568			3,000,000,000,000.00	30,000,000	20,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.24666	100.00000	13.21750			5,200,000,000,000.00	52,000,000	62,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.40943	100.00000	26.34546			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.29709	100.00000	10.27215			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.88759	100.00000	14.85152			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.40993	100.00000	8.38955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	14.86109	100.00000	14.82820			0.00	0	1,822,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.32686	100.00000	17.27277			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.04252	100.00000	10.87060			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.43128	100.00000	10.40602			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.35780	100.00000	10.32546			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.24045	100.00000	9.21662			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.46247	6.75000	102.43917			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.07313	100.00000	23.03689			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.73810	7.25000	100.71861			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.70815	100.00000	9.67784			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	100.74466	8.75000	100.68716			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	104.54184	13.50000	104.45084			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	0.01300	100.00000	0.01295			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	50.00004	100.00000	50.00002			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	66.66668	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
SYN923 On	21/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	47.93178	100.00000	47.82540			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834		200,000,000,000.00	2,000,000	2,000,000.00	
SYN932 On	17/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506		15,400,000,000,000.00	154,000,000	77,000,000.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN941	On	20/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	80.93126	100.00000	100.00000			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	24.24367	100.00000	24.19001			3,604,500,000.00	36,045	24,030.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.38464	100.00000	12.35723			20,318,276,700,000.00	203,182,767	135,455,178.00
T018	On	15/07/2014	Spot Bond			100.00000	30.85840	100.00000	30.79048			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.88534	100.00000	36.80416			17,184,235,500,000.00	171,842,355	343,684,710.00
TFS100	On	22/01/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.06319	6.27500	100.04636			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	59.96265	100.00000	59.81739			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	59.09634	100.00000	58.95318			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.88153	100.00000	14.84549			0.00	0	3,000,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.90336	8.00000	102.88143			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.32739	6.27000	101.31026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On	17/02/2014	Spot Bond			100.00000	37.70250	100.00000	37.97982			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	36.46886	100.00000	36.35500			0.00	0	3,000,000.00
TFS98	On	14/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.72593	100.00000	7.70181			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.94906	100.00000	7.92425			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.45780	100.00000	8.43918			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.42879	100.00000	8.40248			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.45520	100.00000	9.42568			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.69470	100.00000	13.65194			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	87.81731	100.00000	87.60971			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.26102	100.00000	11.23374			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	87.75352	100.00000	87.54607			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	88.62494	100.00000	88.41543			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	87.93624	100.00000	87.72835			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	88.17410	100.00000	87.96565			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.88539	100.00000	6.86871			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.37526	100.00000	7.35740			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.70183	100.00000	7.68318			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.35500	100.00000	8.33476			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.79044	100.00000	8.76914			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.40610	100.00000	13.37362			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.95644	100.00000	10.92990			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.10875	100.00000	13.07699			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.20851	100.00000	11.18135			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.53855	100.00000	7.52029			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.64741	100.00000	7.62888			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.70183	100.00000	7.68318			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.04046	100.00000	11.01371			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.20851	100.00000	11.18135			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.78617	100.00000	11.75762			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.24614	100.00000	8.22616			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.78617	100.00000	11.75762			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.62641	100.00000	12.59582			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.33474	100.00000	9.31213			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	12.57390	100.00000	12.54343			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.77508	100.00000	16.73444			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.68913	100.00000	13.65597			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.93262	100.00000	16.89160			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	42.46581	100.00000	42.36293			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.33243	100.00000	25.27636			0.00	0	6,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.93991	6.00000	102.92352			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.83819	100.00000	12.80992		2,500,000,000,000.00	25,000,000	1,050,465,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.00166	100.00000	14.96863		5,400,000,000,000.00	54,000,000	386,812,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.71201	100.00000	13.68183		392,500,000,000.00	3,925,000	156,105,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	9.56541	100.00000	9.54436		8,094,900,000,000.00	80,949,000	261,285,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	11.09449	100.00000	11.07006			0.00	0	32,123,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	0.04532	100.00000	100.00000			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	0.04532	100.00000	100.00000			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	0.04532	100.00000	100.00000			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	0.04532	100.00000	100.00000			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	0.04532	100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.75935	10.00000	99.73266			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.76534	9.75000	99.73931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	Spot Bond			100.00000	9.77029	100.00000	9.74511			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.75410	100.00000	15.71941			0.00	0	199,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	84.24216	100.00000	84.05782			0.00	0	70,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.06073	100.00000	28.99033			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.01955	100.00000	11.99044			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.43254	100.00000	18.38790			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	16.10918	100.00000	16.07371			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	83.82820	100.00000	83.63896			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	38.88017	100.00000	38.78598			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	83.85400	100.00000	83.66472			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	38.86260	100.00000	38.76418			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	83.94690	100.00000	83.75741			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	39.29851	100.00000	39.20331			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.17120	100.00000	16.12071			0.00	0	1,000,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.54873	100.00000	11.51267			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.49755	100.00000	9.46790			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.66679	100.00000	73.52702			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11827			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	99.99959	100.00000	100.00000			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.15014	100.00000	19.10799			120,000,000,000.00	1,200,000	69,754,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.16448	100.00000	11.13963			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.53393	100.00000	20.48873			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.78528	100.00000	12.75714			1,700,000,000,000.00	17,000,000	54,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	11.25469	100.00000	11.22991			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.04538	100.00000	11.02106			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.95235	100.00000	10.92824		15,825,300,000,000.00	158,253,000	343,608,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	43.57635	100.00000	43.48095			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.61170	100.00000	35.53289			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.86676	100.00000	9.84504			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.17682	100.00000	27.11667			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.20020	100.00000	22.15133			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.72044	100.00000	7.70335			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.84649	100.00000	15.81161			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.84504	100.00000	9.82337			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31434	100.00000	0.31365			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.13275	100.00000	6.12115			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02469	100.00000	0.02465			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.13275	100.00000	6.12115			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.43132	100.00000	16.40015			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	16.81007	100.00000	16.77817			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.54757	100.00000	12.52376			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.58111	100.00000	10.56109			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On	21/06/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.65421	100.00000	6.64158			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.28571	100.00000	6.27378			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.90309	100.00000	5.89148			0.00	0	0.00

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**Total for j-Bonds :** ,308,335,238,684,230.00 ,251,406,938 124,599,346,545.00

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**Grand Total:** 18,335,518,494,830.00 151,441,102 24,600,767,215.00