



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 03/09/2012

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			8.41290	8.41290	8.44210	8.44210		15.25	58,646,325.90	6,971	239,532.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,292.13130	1.29213	1,262.922	23.83	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.03130	0.00003	0.022	23.83	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,142.17990	1.14218	1,112.963	22.60	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.07990	0.00008	0.063	22.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,042.24990	1.04225	1,013.025	21.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.14990	0.00015	0.125	21.78	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			4.73780	0.00474	2.272	23.74	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			862.63780	0.86264	889.372	23.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			12.41550	0.01242	7.088	20.73	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			570.31550	0.57032	594.188	20.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			8.83010	0.00883	4.889	21.84	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			666.73010	0.66673	691.989	21.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			6.40430	0.00640	3.459	22.96	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			764.30430	0.76430	790.559	22.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			60.44960	0.06045	42.547	16.87	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			218.34960	0.21835	229.647	16.87	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			32.47040	0.03247	20.496	18.09	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			340.37040	0.34037	357.596	18.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			26.36740	0.02637	16.040	18.50	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			384.26740	0.38427	403.140	18.50	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			135.95320	0.13595	106.732	15.25	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			93.85320	0.09385	93.832	15.25	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			90.47890	0.09048	68.200	16.06	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			148.37890	0.14838	155.300	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			74.08290	0.07408	53.992	16.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			181.98290	0.18198	191.092	16.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			272.74530	0.27275	242.302	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			30.64530	0.03065	29.402	15.81	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			234.01240	0.23401	203.456	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			41.91240	0.04191	40.556	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			226.59670	0.22660	196.039	15.64	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			44.49670	0.04450	43.139	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			546.05810	0.54606	516.307	17.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			3.95810	0.00396	3.407	17.29	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			449.63770	0.44964	419.449	16.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			7.53770	0.00754	6.549	16.36	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			357.32680	0.35733	327.388	16.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			15.22680	0.01523	14.488	16.08	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			942.38250	0.94238	913.149	20.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.28250	0.00028	0.249	20.96	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			743.15010	0.74315	713.824	19.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			1.05010	0.00105	0.924	19.15	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			693.56850	0.69357	664.179	18.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			1.46850	0.00147	1.279	18.69	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51090	8.51090	8.54070	8.54070		16.42	116,105,697.80	13,642	92,221.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			23.64910	0.02365	20.333	27.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,582.94910	2.58295	2,609.433	27.89	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
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			123.77900	0.12378	112.992	19.84	0.00	0	3,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			833.07900	0.83308	852.092	19.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			93.67770	0.09368	85.002	21.03	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,052.97770	1.05298	1,074.102	21.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			40.47760	0.04048	36.215	25.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,899.77760	1.89978	1,925.315	25.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			164.80950	0.16481	151.526	18.70	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			634.10950	0.63411	650.626	18.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			147.72330	0.14772	135.438	19.13	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			707.02330	0.70702	724.538	19.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			126.67880	0.12668	115.704	19.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			815.97880	0.81598	834.804	19.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			279.95420	0.27995	261.657	16.86	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			339.25420	0.33925	350.757	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			215.42770	0.21543	199.569	17.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			474.72770	0.47473	488.669	17.75	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			166.85040	0.16685	153.451	18.65	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			626.15040	0.62615	642.552	18.65	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			421.64100	0.42164	398.806	15.85	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			180.94100	0.18094	187.906	15.85	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			394.24160	0.39424	371.890	15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			203.54160	0.20354	210.990	15.99	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			320.76840	0.32077	299.915	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			280.06840	0.28007	289.015	16.42	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			583.62070	0.58362	558.561	15.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			92.92070	0.09292	97.661	15.31	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			546.33020	0.54633	521.644	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			105.63020	0.10563	110.744	15.28	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			450.53870	0.45054	427.230	15.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			159.83870	0.15984	166.330	15.71	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			661.65670	0.66166	635.937	15.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			70.95670	0.07096	75.037	15.38	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			622.08240	0.62208	596.685	15.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			81.38240	0.08138	85.785	15.35	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.61270	8.61270	8.64370	8.64370		16.93	0.00	0	21,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			136.39460	0.13639	127.760	22.84	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,692.69460	1.69269	1,715.060	22.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			111.29660	0.11130	103.709	24.04	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,017.59660	2.01760	2,041.009	24.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			94.66230	0.09466	88.097	25.06	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,300.96230	2.30096	2,325.397	25.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			713.43440	0.71343	687.441	15.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			169.73440	0.16973	174.740	15.44	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			296.06090	0.29606	280.737	18.79	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			752.36090	0.75236	768.037	18.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			210.47400	0.21047	198.278	20.49	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,116.77400	1.11677	1,135.578	20.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			783.67660	0.78368	757.638	15.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			139.97660	0.13998	144.938	15.42	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.70510	8.70510	8.73660	8.73660		17.43	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			539.53310	0.53953	517.529	17.59	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			552.93310	0.55293	562.429	17.59	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			535.88280	0.53588	513.958	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			559.28280	0.55928	568.858	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			543.13930	0.54314	521.133	17.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			546.53930	0.54654	556.033	17.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83120	8.83120	8.86320	8.86320		18.08	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,140.62110	1.14062	1,110.875	16.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			277.42110	0.27742	279.675	16.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			681.76270	0.68176	658.487	18.44	0.00	0	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	13/12/2013	Foreign Exchange Future	9.00	Put			818.56270	0.81856	827.287	18.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16920	9.16920	9.20330	9.20330		18.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,591.59440	1.59159	1,557.943	16.49	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			388.29440	0.38829	388.743	16.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.50720	9.50720	9.54340	9.54340		19.92	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.41290	8.41290	8.44210	8.44210		15.25	1,261,935.00	150	1,235.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			9,412.22040	0.09412	7,141.364	15.98	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			14,202.22040	0.14202	14,851.364	15.98	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			6,044.95890	0.06045	4,254.681	16.87	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			21,834.95890	0.21835	22,964.681	16.87	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.51090	8.51090	8.54070	8.54070		16.42	0.00	0	392.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			28,367.31020	0.28367	26,524.957	16.82	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			33,297.31020	0.33297	34,434.957	16.82	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.61270	8.61270	8.64370	8.64370			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			4,630.00000	0.04630	7,730.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70510	8.70510	8.73660	8.73660		17.43	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			53,588.28300	0.53588	51,395.816	17.62	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			55,928.28300	0.55928	56,885.816	17.62	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			54,313.93400	0.54314	52,113.334	17.56	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			54,653.93400	0.54654	55,603.334	17.56	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			53,953.31010	0.53953	51,752.932	17.59	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			55,293.31010	0.55293	56,242.932	17.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.36170	13.36170	13.39320	13.39320		12.85	29,395,740.00	2,200	10,718.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			2,043.21040	2.04321	2,011.701	19.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.01040	0.00001	0.001	19.54	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,243.89030	1.24389	1,212.370	18.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.69030	0.00069	0.670	18.63	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			123.16560	0.12317	99.321	13.27	0.00	0	24,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			179.96560	0.17997	187.621	13.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			31.51360	0.03151	21.330	14.98	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			488.31360	0.48831	509.630	14.98	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.51430	13.51430	13.54660	13.54660		13.97	25,677,170.00	1,900	3,280.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			347.60270	0.34760	329.854	14.50	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			501.00270	0.50100	515.554	14.50	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			208.38500	0.20838	198.207	15.83	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			861.78500	0.86178	883.906	15.83	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			493.34570	0.49335	467.771	13.81	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			316.74570	0.31675	323.471	13.81	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			405.23700	0.40524	384.893	14.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			408.63700	0.40864	420.593	14.11	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.67340	13.67340	13.70790	13.70790		16.11	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			954.00730	0.95401	913.924	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			946.10730	0.94611	940.524	23.20	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			863.98490	0.86398	824.987	23.20	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,056.08490	1.05608	1,051.587	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			666.93790	0.66694	631.213	23.20	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,359.03790	1.35904	1,357.813	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,035.76090	1.03576	994.872	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			857.86090	0.85786	851.472	23.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10750	0.10750	0.10790	0.10790		14.77	75,250.00	700	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			68.45430	0.00068	38.170	14.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			278.45430	0.00278	288.170	14.77	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10880	0.10880	0.10920	0.10920		18.71	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			407.50620	0.00408	374.145	18.71	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			487.50620	0.00488	494.145	18.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.58590	10.58590	10.63290	10.63290		12.51	25,215,613.80	2,382	25,108.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,183.11410	1.18311	1,136.229	20.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.21410	0.00021	0.329	20.83	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			884.14270	0.88414	837.314	18.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			1.24270	0.00124	1.414	18.41	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			735.08870	0.73509	688.589	16.89	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			2.18870	0.00219	2.689	16.89	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			443.36900	0.44337	399.452	14.60	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			10.46900	0.01047	13.552	14.60	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			8.76080	0.00876	3.979	15.44	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			575.86080	0.57586	618.079	15.44	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			7.19960	0.00720	3.238	15.88	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			624.29960	0.62430	667.338	15.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.72110	10.72110	10.76920	10.76920		13.67	22,610,799.90	2,109	59,188.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			243.92700	0.24393	213.800	14.63	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			474.72700	0.47473	492.699	14.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			215.11700	0.21512	187.034	14.95	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			545.91700	0.54592	565.934	14.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			133.00130	0.13300	112.531	16.32	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			863.80130	0.86380	891.431	16.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			528.03160	0.52803	484.545	13.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			158.83160	0.15883	163.445	13.33	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			306.07030	0.30607	272.165	14.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			356.87030	0.35687	371.065	14.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			259.79420	0.25979	228.625	14.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			440.59420	0.44059	457.525	14.47	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,289.36900	1.28937	1,238.684	14.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			20.16900	0.02017	17.584	14.27	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			594.95120	0.59495	550.264	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			125.75120	0.12575	129.164	13.21	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.86380	10.86380	10.91340	10.91340		14.08	0.00	0	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			448.45460	0.44845	408.734	14.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			505.05460	0.50505	514.934	14.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.17600	11.17600	11.22810	11.22810		15.05	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			792.44220	0.79244	750.652	15.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			764.34220	0.76434	774.652	15.14	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.71180	106.71180	106.71353	106.71353			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,723.53000	6.72353	6,721.800		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			6,713.53000	6.71353	6,711.800		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			6,703.53000	6.70353	6,701.800		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.79280	104.79280	104.79300	104.79300			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,803.00000	5.80300	5,802.800		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			5,793.00000	5.79300	5,792.800		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			5,783.00000	5.78300	5,782.800		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.25465	111.25465	111.25465	111.25465			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,264.65000	7.26465	7,264.650		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			7,254.65000	7.25465	7,254.650		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			7,244.65000	7.24465	7,244.650		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			472.76800	472.76800	470.73100	470.73100			0.00	0	13.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	07/02/2013	Index Future			479.54000	479.54000	477.47500	477.47500			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			424.81500	424.81500	422.81100	422.81100			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			430.89900	430.89900	428.86800	428.86800			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.60180	8.60180	8.70940	8.70940		11.35	2,322,486.00	270	8,837.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			302.21020	0.30221	205.179	12.80	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			12.81020	0.01281	23.379	12.80	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.63290	8.63290	8.74120	8.74120		12.59	0.00	0	10,119.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			392.82300	0.39282	321.245	12.45	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			111.62300	0.11162	148.345	12.45	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.67070	8.67070	8.77710	8.77710		12.82	0.00	0	3,885.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			468.60520	0.46861	404.584	12.66	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			201.50520	0.20151	243.884	12.66	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.73620	8.73620	8.84030	8.84030		13.83	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			581.86510	0.58187	521.250	16.65	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			631.56510	0.63157	675.050	16.65	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			577.34960	0.57735	517.007	16.65	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			637.04960	0.63705	680.807	16.65	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			572.86000	0.57286	512.791	16.65	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			642.56000	0.64256	686.591	16.65	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.84420	8.84420	8.95490	8.95490		14.21	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.51880	8.51880	8.55710	8.55710		13.49	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			303.81230	0.30381	266.775	14.43	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			16.71230	0.01671	17.975	14.43	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.60060	8.60060	8.63940	8.63940		12.15	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			393.76370	0.39376	364.792	12.13	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			104.36370	0.10436	114.192	12.13	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.03150	0.03150	0.02830	0.02830			0.00	0	11,120.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	17/09/2012	Can-Do Future			0.05900	0.05900	0.08480	0.08480			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.04880	0.04880	0.04940	0.04940			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03720	0.03720	0.05180	0.05180			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.00480	0.00480	0.00560	0.00560			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.21890	0.21890	0.24410	0.24410			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.13990	0.13990	0.14540	0.14540			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.81840	8.81840	8.86290	8.86290		13.54	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			82.16320	0.08216	59.376	14.22	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			129.26320	0.12926	150.976	14.22	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.93750	8.93750	8.98290	8.98290		14.98	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			271.94380	0.27194	243.024	15.38	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			329.04380	0.32904	345.524	15.38	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry			8.40140	8.40140	8.43060	8.43060		16.03	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.38	Call			0.00000	0.00000	68.368	16.27	0.00	2,000	2,000.00
DAAX On	07/09/2012	Any day expiry	8.38	Put			0.00000	0.00000	46.968	16.27	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Call			88.03170	0.08803	56.924	16.03	0.00	0	7,000.00
DAAX On	07/09/2012	Any day expiry	8.40	Put			57.43170	0.05743	55.524	16.03	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Call			47.74790	0.04775	26.718	17.31	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Put			107.14790	0.10715	115.318	17.31	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Call			44.75980	0.04476	24.453	17.46	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Put			114.15980	0.11416	123.053	17.46	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Call			41.94650	0.04195	22.365	17.60	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Put			121.34650	0.12135	130.965	17.60	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry			8.42560	8.42560	8.45480	8.45480		15.55	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.40	Call			1,056.00000	1.05600	1,026.000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	19.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			739.00000	0.73900	709.000	17.17	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			4.00000	0.00400	3.000	17.17	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			613.00000	0.61300	583.000	16.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			8.00000	0.00800	7.000	16.48	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			271.00000	0.27100	241.000	15.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			66.00000	0.06600	65.000	15.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			129.00000	0.12900	105.000	16.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			184.00000	0.18400	189.000	16.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			68.00000	0.06800	52.000	17.54	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			333.00000	0.33300	346.000	17.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.46270	8.46270	8.49300	8.49300		15.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			355.00000	0.35500	330.000	15.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			112.00000	0.11200	117.000	15.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			217.00000	0.21700	196.000	16.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			234.00000	0.23400	243.000	16.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			147.00000	0.14700	130.000	17.30	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			374.00000	0.37400	387.000	17.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,098.00000	1.09800	1,068.000	17.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	17.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			788.00000	0.78800	759.000	15.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			15.00000	0.01500	16.000	15.76	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			669.00000	0.66900	640.000	15.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			26.00000	0.02600	27.000	15.49	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.49560	8.49560	8.52550	8.52550		16.33	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			211.00000	0.21100	194.000	17.36	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			406.00000	0.40600	418.000	17.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			834.00000	0.83400	806.000	15.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			29.00000	0.02900	30.000	15.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			719.00000	0.71900	693.000	15.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.85	Put			44.00000	0.04400	47.000	15.40	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			286.00000	0.28600	266.000	16.38	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			271.00000	0.27100	280.000	16.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.52500	8.52500	8.55500	8.55500		16.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			341.00000	0.34100	321.000	16.45	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			296.00000	0.29600	306.000	16.45	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			263.00000	0.26300	246.000	17.34	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			428.00000	0.42800	441.000	17.34	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			877.00000	0.87700	850.000	15.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			42.00000	0.04200	45.000	15.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			766.00000	0.76600	739.000	15.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			61.00000	0.06100	64.000	15.41	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.56100	8.56100	8.59140	8.59140			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			129.00000	0.12900	159.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			9.00000	0.00900	39.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			19.00000	0.01900	49.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			29.00000	0.02900	59.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			741.00000	0.74100	711.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.59140	8.59140	8.62220	8.62220		16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			412.00000	0.41200	393.000	16.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			400.00000	0.40000	412.000	16.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			408.00000	0.40800	389.000	16.94	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			406.00000	0.40600	418.000	16.94	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			372.00000	0.37200	354.000	17.33	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			470.00000	0.47000	483.000	17.33	0.00	0	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	26/02/2013	Any day expiry	7.85	Call			865.00000	0.86500	839.000	15.37	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			93.00000	0.09300	98.000	15.37	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			416.00000	0.41600	397.000	16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			394.00000	0.39400	406.000	16.86	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.97458	108.97458	108.97472	108.97472			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,984.72000	2.98472	2,984.580		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			2,974.72000	2.97472	2,974.580		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			2,964.72000	2.96472	2,964.580		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			8.71596	89.46429	8.79850	88.75238			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,339.49000	3.33949	4,051.400		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.81018	90.74587	8.89541	90.02408			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			3,071.85000	3.07185	2,350.060		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,983.16000	2.98316	2,261.370		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,894.60000	2.89460	2,172.810		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			424.84200	424.84200	422.93300	422.93300			4,248,420.00	1	264.00

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	403.96	Call			189,730.00000	18.97300	208,820.000		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			430.92700	430.92700	428.99200	428.99200			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			39,980.00000	3.99800	20,630.000		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			40,080.00000	4.00800	20,730.000		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			40,180.00000	4.01800	20,830.000		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			185.61300	185.61300	185.55100	185.55100			5,568,390.00	3	595.00
IGOV	On	07/02/2013	Index Future			188.27200	188.27200	188.20900	188.20900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.47100	502.47100	502.13300	502.13300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.48500	509.48500	509.13900	509.13900			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			5.02000	94.98000	5.00000	95.00000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.87000	95.13000	4.85000	95.15000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.80000	95.20000	4.80000	95.20000			0.00	0	840.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.78000	95.22000	4.78000	95.22000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.77000	95.23000	4.77000	95.23000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.77000	95.23000	4.77000	95.23000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.81000	95.19000	4.82000	95.18000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.88000	95.12000	4.89000	95.11000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				4.99000	95.01000	5.01000	94.99000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.15000	94.85000	5.16000	94.84000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.31000	94.69000	5.32000	94.68000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.70380	6.70380	6.77680	6.77680		11.94	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				201.58570	0.20159	138.728	12.90	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				14.78570	0.01479	24.928	12.90	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.75560	6.75560	6.82860	6.82860		11.42	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				285.70930	0.28571	233.798	11.58	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				87.10930	0.08711	108.198	11.58	0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.02930	106.64405	7.09148	106.17935			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call				0.00000	0.00000	80.160		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				384.54000	0.38454	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				0.00000	0.00000	155.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				309.70000	0.30970	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				0.00000	0.00000	229.770		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				234.93000	0.23493	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.09555	108.17173	7.16018	107.70076			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				877.97000	0.87797	407.000		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				804.55000	0.80455	333.580		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
R023 On	07/02/2013	Bond Future	7.06	Put				731.20000	0.73120	260.230		0.00	0	0.00
R023 On	02/05/2013	Bond Future				7.14060	105.66415	7.20739	105.18724			0.00	0	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	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			1,200.56000	1.20056	723.650		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			1,128.34000	1.12834	651.430		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			1,056.18000	1.05618	579.270		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.42197	123.03313	5.49170	122.82733		2.26	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,008.07000	1.00807	1,163.360		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			161.90000	0.16190	111.390		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,198.92000	2.19892	2,396.670		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			18.23000	0.01823	10.180		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.43409	124.79562	5.51227	124.58729		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,136.76000	2.13676	2,317.810		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			115.60000	0.11560	88.320		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.40297	119.61502	5.48981	119.40425		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			676.51000	0.67651	767.220		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,040.42000	1.04042	920.360		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			686.61000	0.68661	778.260		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,026.18000	1.02618	907.060		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			696.81000	0.69681	789.420		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,012.05000	1.01205	893.890		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			7.38585	130.96626	7.46325	130.17426		11.62	1,964,493.90	15	35,698.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,679.51000	4.67951	5,219.890		0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,117.48000	1.11748	865.860		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.00	Call			6,011.16000	6.01116	6,624.400	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			705.61000	0.70561	526.850	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,131.43000	10.13143	10,868.850	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			163.60000	0.16360	109.020	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,867.68000	12.86768	13,640.120	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			49.68000	0.04968	30.120	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.45363	127.55167	7.53377	126.74869		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,049.08000	10.04908	10,682.430	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,179.64000	1.17964	1,010.010	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,935.71000	1.93571	2,161.950	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,422.43000	7.42243	6,845.690	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,840.05000	2.84005	3,140.110	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,716.04000	5.71604	5,213.120	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.50525	129.21201	7.58783	128.39892		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,316.77000	4.31677	4,673.840	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,076.95000	6.07695	5,620.930	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,232.10000	4.23210	4,584.200	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,192.41000	6.19241	5,731.420	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,274.31000	4.27431	4,628.890	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,134.50000	6.13450	5,675.990	12.22	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			214.12347	214.12347	214.13488	214.13488			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,855.12000	4.85512	4,866.530		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,865.12000	4.86512	4,876.530		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,875.12000	4.87512	4,886.530		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.91721	271.91721	271.92170	271.92170			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,931.70000	4.93170	4,927.210		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,921.70000	4.92170	4,917.210		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,911.70000	4.91170	4,907.210		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			4.79527	111.18251	4.84373	111.08092		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			641.41000	0.64141	719.040	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			85.41000	0.08541	61.450	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.70542	108.36625	4.76126	108.26361		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			625.51000	0.62551	691.890	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			224.72000	0.22472	188.460	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.55597	109.77688	4.62016	109.67316		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			140.79000	0.14079	162.000	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,083.21000	1.08321	1,000.700	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			143.99000	0.14399	165.590	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,070.08000	1.07008	987.960	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			147.25000	0.14725	169.250	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,057.00000	1.05700	975.280	1.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future			199.91589	199.91589	199.91620	199.91620			36,184,776.09	181	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,926.20000	7.92620	7,925.890		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			7,916.20000	7.91620	7,915.890		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			7,906.20000	7.90620	7,905.890		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			5.90330	110.95707	5.98711	110.58780		4.71	15,312,075.66	138	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,834.93000	3.83493	4,188.700	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			35.57000	0.03557	20.070	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.94439	112.54653	6.03407	112.17237		4.45	140,683,162.50	1,250	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,495.97000	1.49597	1,695.290	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,180.41000	1.18041	1,005.570	4.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,008.23000	3.00823	3,292.860	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			480.44000	0.48044	390.910	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,973.69000	3.97369	4,289.950	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			280.63000	0.28063	222.730	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.95901	109.85258	6.05423	109.47382		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,394.67000	1.39467	1,562.750	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,969.01000	1.96901	1,758.330	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,359.98000	1.35998	1,525.190	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,014.26000	2.01426	1,800.710	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,377.26000	1.37726	1,543.900	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,991.56000	1.99156	1,779.440	4.65	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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			6.21325	111.99064	6.29145	111.57692		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,820.39000	4.82039	5,213.560	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			52.38000	0.05238	31.830	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.26163	109.56389	6.34426	109.14465		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,037.54000	5.03754	5,388.110	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			377.95000	0.37795	309.280	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.29097	110.99001	6.37777	110.56554		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,966.11000	1.96611	2,162.360	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,395.33000	2.39533	2,167.110	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,991.21000	1.99121	2,188.970	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,371.42000	2.37142	2,144.710	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,016.47000	2.01647	2,215.750	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,347.70000	2.34770	2,122.510	6.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.91476	105.26627	4.97735	105.19314		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			218.58000	0.21858	259.300	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			133.80000	0.13380	101.390	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.77157	103.00883	4.85266	102.93505		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			231.92000	0.23192	264.300	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			316.23000	0.31623	274.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.46861	104.34984	4.57718	104.27533		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			77.22000	0.07722	89.300	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			897.08000	0.89708	834.650	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			78.39000	0.07839	90.620	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			891.30000	0.89130	829.020	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			79.58000	0.07958	91.960	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.41	Put			885.54000	0.88554	823.410	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.51213	106.41557	6.57972	106.02336		7.18	5,746,440.78	54	19,131.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,657.60000	5.65760	6,028.810	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			60.57000	0.06057	39.570	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.56771	104.30011	6.63861	103.90271		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,919.91000	5.91991	6,254.030	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			397.59000	0.39759	334.310	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.60765	105.65789	6.68164	105.25552		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,916.53000	1.91653	2,078.770	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,237.76000	3.23776	2,997.630	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,938.97000	1.93897	2,102.570	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,205.11000	3.20511	2,966.340	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,961.58000	1.96158	2,126.540	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,172.67000	3.17267	2,935.260	7.30	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			6.70471	100.96441	6.77212	100.53713		8.47	0.00	0	9,493.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,527.47000	1.52747	1,732.030	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,288.35000	1.28835	1,065.630	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,662.40000	4.66240	5,035.000	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			189.68000	0.18968	135.000	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,753.62000	5.75362	6,149.840	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			95.88000	0.09588	64.820	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.76327	102.41071	6.83360	101.97767		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			538.65000	0.53865	607.710	8.20	0.00	0	12,250.00

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	6.00	Put			5,824.49000	5.82449	5,460.510	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,162.06000	6.16206	6,513.620	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			555.03000	0.55503	473.550	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.80372	100.34919	6.87672	99.91073		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,213.00000	2.21300	2,392.890	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,582.59000	3.58259	3,324.020	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,238.07000	2.23807	2,419.410	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,546.77000	3.54677	3,289.650	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,188.11000	2.18811	2,366.540	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,618.65000	3.61865	3,358.620	8.67	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			8.09595	81.38460	8.17811	80.66265		17.61	0.00	0	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,003.01000	7.00301	7,619.310	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			380.16000	0.38016	274.510	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.16340	82.55043	8.24790	81.81839		18.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,007.16000	8.00716	8,548.830	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,473.08000	1.47308	1,282.710	18.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.21564	80.48199	8.30218	79.74065		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,690.11000	3.69011	3,997.170	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,415.57000	6.41557	5,981.290	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,724.82000	3.72482	4,033.960	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,360.75000	6.36075	5,928.550	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,759.45000	3.75945	4,070.670	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,306.00000	6.30600	5,875.880	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			153.71128	153.71128	153.71266	153.71266			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			8,722.66000	8.72266	8,721.280		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			8,712.66000	8.71266	8,711.280		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			8,702.66000	8.70266	8,701.280		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			122.24623	122.24623	122.14919	122.14919			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			159.19000	0.15919	256.230		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			149.19000	0.14919	246.230		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			139.19000	0.13919	236.230		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			125.65186	125.65186	125.65432	125.65432			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,664.32000	3.66432	3,661.860		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			3,654.32000	3.65432	3,651.860		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

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	Call			3,644.32000	3.64432	3,641.860		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.89791	92.66255	7.98019	91.92696		15.36	10,285,543.05	111	5,018.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,423.93000	1.42393	1,660.060	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,503.80000	3.50380	3,004.340	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,300.33000	7.30033	7,937.220	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			342.45000	0.34245	243.750	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.96946	93.98997	8.05426	93.24421		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,343.73000	8.34373	8,904.960	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,371.60000	1.37160	1,187.070	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.02184	91.67671	8.10880	90.92144		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,783.73000	3.78373	4,102.670	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,148.32000	6.14832	5,711.990	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,819.46000	3.81946	4,140.560	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,094.48000	6.09448	5,660.310	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,855.40000	3.85540	4,178.660	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,040.97000	6.04097	5,608.960	16.24	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			8.11506	83.37866	8.19210	82.65942			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,909.23000	1.90923	1,189.990		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,813.04000	1.81304	1,093.800		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			1,717.03000	1.71703	997.790		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			16,339.28000	16,339.28000	16,396.09000	16,396.09000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.32590	1.32590	1.32880	1.32880		14.98	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			171.95770	0.01720	141.018	15.49	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			183.95770	0.01840	182.018	15.49	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.33290	1.33290	1.33570	1.33570		15.46	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			440.43820	0.04404	419.608	16.12	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			483.43820	0.04834	490.608	16.12	0.00	0	0.00

**Total for Derivatives :** **501,304,320.38**    **34,077**    **1 527 502.00**

**i-Bonds**

AA02 On	28/03/2016	Spot Bond			100.00000	11.14968	100.00000	11.12268			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond			100.00000	22.94515	100.00000	22.89464			0.00	0	0.00
AA04 On	22/03/2017	Spot Bond			100.00000	10.01073	100.00000	9.98648			0.00	0	7,000,000.00
AA05 On	22/03/2019	Spot Bond			5.00000	127.80938	5.00000	127.79222			0.00	0	40,500,000.00
AB05 On	03/09/2013	Spot Bond			100.00000	49.86091	100.00000	69.58337			0.00	0	900,000.00
AB06 On	27/03/2015	Spot Bond			100.00000	23.15534	100.00000	23.10438			0.00	0	17,295,700.00
AB07 On	07/03/2014	Spot Bond			100.00000	40.13368	100.00000	40.04535			0.00	0	7,900,000.00
AB08 On	03/05/2017	Spot Bond			100.00000	9.24452	100.00000	9.22213			0.00	0	0.00
AB09 On	03/05/2017	Spot Bond			100.00000	15.62373	100.00000	15.58935			0.00	0	5,000,000.00
ABCL1 On	22/09/2013	Spot Bond			100.00000	44.86170	100.00000	44.75302			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	32.09559	100.00000	32.02234			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.90164	100.00000	19.85342			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.90130	100.00000	31.82401			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.32600	100.00000	12.29613			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.24828	100.00000	9.22588			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.05730	100.00000	9.03535			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.18956	100.00000	9.16729			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.33672	100.00000	28.27435			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.28207	100.00000	20.23294			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.53884	100.00000	30.47162			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.16244	100.00000	24.10391			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.75380	100.00000	19.70595			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.66033	100.00000	11.63209			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	72.94835	100.00000	72.81097			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	56.52401	100.00000	56.39958			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	46.69174	100.00000	46.57863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	85.10520	100.00000	84.91310			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	88.67314	100.00000	88.52989			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	74.42619	100.00000	74.13433			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.74162	100.00000	40.64865			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.50059	100.00000	19.45607			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.47380	8.00000	92.44659			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.21905	100.00000	21.17234			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.11276	100.00000	17.07131			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.87622	9.58000	101.85002			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.20285	100.00000	12.17329		600,000,000,000.00	6,000,000	3,000,000.00	
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.68973	100.00000	11.65323			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.44884	4.50000	101.42829			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.94245	100.00000	5.92881			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.20495	100.00000	20.15860			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.23363	100.00000	5.22162			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	95.14157	100.00000	94.95928			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.64334	100.00000	5.63038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.37459	100.00000	2.37010			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.37459	100.00000	2.37010			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.95081	6.82500	100.05534			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.43285	100.00000	11.40515			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.95705	100.00000	11.93398			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.70581	100.00000	23.65546			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.90698	100.00000	10.88606			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.33063	100.00000	10.31076			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.08825	100.00000	21.04757			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.18716	100.00000	20.14812			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.91738	100.00000	8.88954			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.72737	100.00000	8.70013			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.19910	100.00000	19.16197			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	23.62368	100.00000	23.58657			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.05155	100.00000	14.99904			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.64273	100.00000	17.60861			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.92542	100.00000	16.89267			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.60168	100.00000	16.56957			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.11205	100.00000	9.08162			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.09219	100.00000	19.98386			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	59.42582	100.00000	59.31308			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.30686	100.00000	11.25714			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.48003	100.00000	14.45202			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.58592	100.00000	13.55964			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.11621	95.66000	2.10663		22,001,800,000,000.00		230,000,000	230,000,000.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.60023	100.00000	0.00035			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.45000	100.00000	0.00000		9,000,000,000,000.00		90,000,000	90,000,000.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.48201	100.00000	15.44793			0.00	0	13,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.67847	100.00000	21.63076			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.33931	100.00000	10.31642		400,000,000,000.00		4,000,000	12,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	13.05642	100.00000	13.02768			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	18.89573	100.00000	18.85414			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.75723	100.00000	32.68210			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.75514	4.00000	118.73265			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.96476	100.00000	5.95115			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.30900	100.00000	3.30144			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	59.35702	100.00000	59.21322			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	65.93173	100.00000	65.77202			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	66.28552	100.00000	66.12494			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.55713	100.00000	21.50491			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	55.98263	100.00000	55.84552			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	61.38963	100.00000	61.24091			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	55.98263	100.00000	55.84552			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	58.62474	100.00000	58.48273			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	65.65863	100.00000	65.51410			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	99.68101	13.50000	99.64564			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.59619	100.00000	17.55356			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.83434	100.00000	17.79113			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.21599	100.00000	21.16459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038 On 16/10/2012 Spot Bond			100.00000	91.65105	100.00000	91.42531			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	45.32762	100.00000	45.21781			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	45.27888	100.00000	45.16919			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.35805	100.00000	17.31599			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.43214	100.00000	1.42943			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	88.89144	100.00000	88.68080			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	88.89144	100.00000	88.68080			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	38.88017	100.00000	38.78598			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	44.67355	100.00000	44.56533			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.49572	100.00000	14.46822			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	88.65915	100.00000	88.44856			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	45.92875	100.00000	45.81749			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	15.97137	100.00000	15.93267			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	16.91909	100.00000	16.87810			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	15.54888	100.00000	15.51121			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	15.83434	100.00000	15.79598			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.00000	15.95994	100.00000	15.92128			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.13969	100.00000	10.11736			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.13969	100.00000	10.11736			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.19310	100.00000	10.17067			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.32051	100.00000	15.28340			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.19310	100.00000	10.17067			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.08626	100.00000	10.06405			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.41694	100.00000	23.37264			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.02096	100.00000	23.96276			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	98.02094	100.00000	97.76501			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	45.56319	100.00000	45.45282			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.99226	100.00000	14.95595			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	45.56319	100.00000	45.45282			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	98.02094	100.00000	97.76501			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.96572	100.00000	9.94158			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.95728	100.00000	9.93317			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.96901	100.00000	9.94486			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.72736	100.00000	9.70380			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013	Spot Bond			100.00000	45.15703	100.00000	45.04764			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.21256	100.00000	10.18782			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	91.32122	100.00000	91.09903			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	62.60363	100.00000	62.45198			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	91.32122	100.00000	91.09903			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.25094	100.00000	12.22126			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.02331	100.00000	31.94574			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.04855	100.00000	38.96260			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	40.79054	100.00000	40.69173			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.15344	100.00000	8.13368			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.16451	100.00000	8.14472			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.24786	100.00000	7.23411			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	41.26247	100.00000	41.16252			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.02065	100.00000	4.01175			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.91611	100.00000	4.90528			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.08647	100.00000	6.07495			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.17979	100.00000	4.17059			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.33971	100.00000	4.33015			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021	Spot Bond			100.00000	9.45340	100.00000	9.43050			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.36040	100.00000	27.29411			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.36040	100.00000	27.29411			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.26247	100.00000	41.16252			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	26.94013	100.00000	26.87487			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	24.11510	100.00000	24.05669			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	24.05234	100.00000	23.99407			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.29637	100.00000	9.27384			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.42211	100.00000	10.90686			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.28429	100.00000	9.26180			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.97941	100.00000	9.95745			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	98.21361	100.00000	97.95718			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.03284	100.00000	10.01075			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	24.11510	100.00000	24.05669			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	12.34640	100.00000	12.31650			0.00	0	7,000,000.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.57872	100.00000	11.55067			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.48964	100.00000	9.46665			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.19797	100.00000	43.09218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014	Spot Bond			100.00000	30.33963	100.00000	30.27956			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	30.10250	100.00000	30.04290			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.65712	100.00000	9.63799			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	39.53783	100.00000	39.44205			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.59394	100.00000	16.56109			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.42974	100.00000	16.39721			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.74848	100.00000	16.71533			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.63613	100.00000	9.61706			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.26885	100.00000	9.25050			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.62292	100.00000	16.59001			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.72917	100.00000	16.69604			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.58098	100.00000	11.56289			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	14.17367	100.00000	14.14561			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.67122	100.00000	16.63820			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	34.50599	100.00000	34.42240			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.99804	100.00000	22.94233			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.70821	100.00000	31.63140			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.07232	100.00000	13.05179			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.00000	10.81560	100.00000	10.78940			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.61490	1.75000	102.60332			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	18.11027	100.00000	18.06640			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	85.16464	100.00000	84.97580			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	18.13236	100.00000	18.08844			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.73224	100.00000	10.70624			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.69384	100.00000	9.67035			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	9.08513	100.00000	9.06313			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	85.20723	100.00000	85.01829			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	46.49783	100.00000	46.34255			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	25.53340	100.00000	25.44814			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	84.86250	100.00000	84.67433			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	18.16610	100.00000	18.08587			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.48836	100.00000	10.44205			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.95537	100.00000	9.91140			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.80991	100.00000	8.77101			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.98292	100.00000	9.92565			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.62851	100.00000	8.55982			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01S	On	14/12/2012			100.00000	82.21940	100.00000	82.04258			0.00	0	0.00
ADB02S	On	14/12/2012			100.00000	82.19580	100.00000	82.01903			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	69.34788	100.00000	69.19440			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.35800	100.00000	2.35229			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	19.73564	100.00000	19.68783			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	20.41068	100.00000	20.36123			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	20.86070	100.00000	20.81016			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	13.07778	100.00000	13.04899			0.00	0	8,600,000.00
AIR02	On	30/04/2023			100.00000	15.56007	100.00000	15.52563			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	25.24574	100.00000	25.18459			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	21.36544	100.00000	21.31842			0.00	0	18,106,000.00
AIR03U	On	26/10/2014			100.00000	24.23554	100.00000	24.17683			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	15.56198	100.00000	15.52753			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.32923	100.00000	6.31470			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	34.93238	100.00000	34.85548			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	10.87714	100.00000	10.85079		7,000,000,000,000.00		70,000,000	35,000,000.00
BAW11	On	01/10/2018			100.00000	14.56563	100.00000	14.53339			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	16.42583	100.00000	16.37455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017	Spot Bond			100.00000	8.91819	100.00000	8.89035			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	44.49832	100.00000	44.35940			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.84561	100.00000	23.79284			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.62308	100.00000	10.59734			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.07390	100.00000	45.96229			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.17110	100.00000	52.05626			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.32681	100.00000	23.27030			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.38137	100.00000	29.31634			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.54970	100.00000	15.51529			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	40.42180	100.00000	40.32388			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.42897	100.00000	18.38433			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	66.34018	100.00000	66.17947			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.27757	100.00000	19.23087			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.24413	100.00000	19.19751			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.59238	100.00000	14.55703			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	19.14383	100.00000	19.09746			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.85190	100.00000	14.81592			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	18.30240	100.00000	18.25806			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	18.30240	100.00000	18.25806			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	16.21592	100.00000	16.17663			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	16.67105	100.00000	16.63066			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	17.88283	100.00000	17.83950			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.27757	100.00000	19.23087			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	17.26840	100.00000	17.22657			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	101.47444	8.00000	101.45259			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	14.24655	100.00000	14.21204			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	14.24655	100.00000	14.21204			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	14.24655	100.00000	14.21204			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	25.53334	100.00000	25.47149			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	64.61367	100.00000	64.45715			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	16.95945	100.00000	16.91837			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	12.94495	100.00000	12.90363			0.00	0	1,000,000.00
BAYA24	On	30/06/2017			100.00000	13.55417	100.00000	13.51091			0.00	0	0.00
BAYA25	On	30/06/2017			100.00000	13.83066	100.00000	13.74443			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	21.84244	100.00000	21.78952			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	20.36193	100.00000	20.31261			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	18.23935	100.00000	18.19516			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	16.93766	100.00000	16.83205			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.01732	100.00000	5.00782			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	22.04136	100.00000	21.98797			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	20.06012	100.00000	20.01152			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	12.38278	100.00000	12.35279			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	12.38278	100.00000	12.35279			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	14.97138	100.00000	14.93512			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	12.97245	100.00000	12.94102			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	26.65648	100.00000	26.59190			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	18.58102	100.00000	18.53601			0.00	0	0.00
BCP60U	On	07/09/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	3.97149	100.00000	3.96275			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.35088	100.00000	9.33315			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	10.44132	100.00000	10.42151			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	11.09799	100.00000	11.07343			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A On	08/05/2014	Spot Bond			100.00000	29.40568	100.00000	29.33444			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	64.52801	100.00000	64.37169			0.00	0	2,381,675.00
BD310C On	18/02/2014	Spot Bond			100.00000	39.23105	100.00000	39.13602			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	38.81652	100.00000	38.72249			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	65.20952	100.00000	65.05154			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	40.33457	100.00000	40.23686			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	64.74604	100.00000	64.58919			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	9.45083	100.00000	9.42794			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	23.74374	100.00000	23.68622			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	22.50193	100.00000	22.43168			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	55.66088	100.00000	55.53836			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.94481	100.00000	10.91830			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.99888	100.00000	10.97223			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.16107	100.00000	11.13403			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.70172	100.00000	11.67338			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.24239	100.00000	12.21273			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.75623	100.00000	13.72291			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.94329	100.00000	3.93373			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On	30/10/2016	Spot Bond			100.00000	9.14152	100.00000	9.11938			0.00	0	0.00
BG32A2	On	30/10/2016	Spot Bond			100.00000	9.51667	100.00000	9.49362			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			100.00000	9.67745	100.00000	9.65400		400,000,000,000.00	4,000,000	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.73104	100.00000	9.70746			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	10.37416	100.00000	10.34902			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.23164	100.00000	11.20443			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.46921	100.00000	2.46323			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.46921	100.00000	2.46323			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.89285	100.00000	9.86889			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.55581	100.00000	10.53025			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.73662	100.00000	10.71062			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	107.16021	8.00000	107.13647			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	11.27904	100.00000	11.25172			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	12.24335	100.00000	12.21370			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.76254	100.00000	1.75827			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.76254	100.00000	1.75827			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.90490	100.00000	29.83907			0.00	0	5,100,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	47.09677	1,000.00000	46.49682			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.24121	100.00000	11.21397			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.57528	100.00000	6.55935			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.93913	100.00000	6.92233			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.26085	100.00000	11.23358			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.58506	100.00000	11.55699			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.17451	100.00000	12.14502			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.63056	100.00000	14.59512			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.59238	100.00000	13.55946			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	66.82272	100.00000	66.66084		8,600,000,000,000.00	86,000,000	43,000,000.00	
BSR05	On	01/07/2013	Spot Bond			100.00000	64.58345	100.00000	64.42699			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	82.37060	100.00000	82.19074			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	47.01084	100.00000	46.86407			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.13117	100.00000	8.11148			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	88.39033	100.00000	88.18137			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.35495	100.00000	32.28373			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.60956	100.00000	21.56200			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.40783	100.00000	13.37536			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.80744	100.00000	28.73765			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.37358	100.00000	18.33313			0.00	0	17,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.57922	8.00000	115.55459			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.71846	100.00000	12.68765			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.63137	8.00000	118.60608			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.04938	100.00000	16.99615			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.06157	100.00000	14.03062			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.36435	100.00000	0.36275			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.28517	4.00000	102.26338			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.85619	100.00000	14.82331			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.05946	100.00000	14.02834			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.41472	100.00000	16.37859			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.31888	100.00000	13.28662			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.50947	12.05000	101.48775			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	85.86145	100.00000	85.66719			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.99949	100.00000	34.91470			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.01042	100.00000	24.94983			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	85.59145	100.00000	85.39514			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	15.56706	100.00000	18.14448			0.00	0	3,000,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	97.83549	100.00000	97.58005			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	68.49664	100.00000	68.33071			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.14518	100.00000	37.05519			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	66.31499	100.00000	66.15435			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	66.31499	100.00000	66.15435			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	66.31499	100.00000	66.15435			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	55.95787	100.00000	55.82082			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	66.34448	100.00000	66.18376			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	66.04966	100.00000	65.88966			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120 On	20/06/2013	Spot Bond			100.00000	65.81381	100.00000	65.65437			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	56.54029	100.00000	56.40332			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.87306	100.00000	20.82249			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	64.60067	100.00000	64.44417			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.73970	100.00000	20.68946			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	45.36011	100.00000	45.25023			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	45.07580	100.00000	44.96659			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.44461	100.00000	21.39266			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	56.65229	100.00000	56.51504			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	56.48528	100.00000	56.34844			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	56.40357	100.00000	56.26544			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	66.40344	100.00000	66.24257			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	66.19707	100.00000	66.03671			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	45.64443	100.00000	45.53385			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	57.59707	100.00000	57.47028			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.17681	13.64000	105.13890			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	53.47241	100.00000	53.35471			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	58.07199	100.00000	57.93131			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153 On	25/11/2012	Spot Bond			100.00000	83.45274	100.00000	83.26563			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.50599	100.00000	34.42240			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	46.98480	100.00000	46.87098			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	46.98480	100.00000	46.87098			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	61.82450	100.00000	61.67472			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.19959	100.00000	21.14824			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.66878	100.00000	15.63082			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.45182	100.00000	15.41439			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.54888	100.00000	15.51121			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.59539	100.00000	33.51401			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	83.30920	100.00000	83.12241			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	64.34318	100.00000	64.18731			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175 On	31/03/2013	Spot Bond			100.00000	64.73453	100.00000	64.57770			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	64.48131	100.00000	64.32510			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	64.48131	100.00000	64.32510			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.64454	100.00000	31.56788		25,000,000,000,000.00	250,000,000	250,000,000.00	
CLN179 On	20/03/2016	Spot Bond			100.00000	12.70294	100.00000	12.67216			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66745	100.00000	66.66744			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66745	100.00000	66.66744			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.27802	100.00000	13.24585			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.78898	100.00000	11.76303			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.27802	100.00000	13.24585			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.15772	100.00000	12.12827			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.96826	100.00000	35.88113			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	41.19012	100.00000	41.09033			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.10433	2.76000	100.09688			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.81668	100.00000	12.78563			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.87205	2.76000	105.85554			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.13409	8.25000	100.11172			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.26772	100.00000	37.17744			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196 On	15/06/2016	Spot Bond			100.00000	13.27802	100.00000	13.24585			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.27802	100.00000	13.24585			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.44559	100.00000	3.43773			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.48797	2.40000	110.47184			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.87777	100.00000	15.83931			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.81195	100.00000	65.65252			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	66.16759	100.00000	66.00730			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	67.01077	100.00000	66.84843			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	48.13020	100.00000	48.01360			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.09344	100.00000	22.03992			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.18270	100.00000	22.12896			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.29007	8.52000	103.26653			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.40558	100.00000	22.35130			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.30616	100.00000	22.25212			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.13467	100.00000	10.11012			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.13467	100.00000	10.11012			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.26645	8.64500	103.24257			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.26645	8.64500	103.24257			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223 On	15/06/2014	Spot Bond			100.00000	36.90676	100.00000	36.81735			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.35061	100.00000	38.25771			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.46530	100.00000	13.43550			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	12.16925	100.00000	12.13977			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	13.18496	100.00000	13.15302			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	65.02102	100.00000	64.86351			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	65.03515	100.00000	64.87760			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.90061	100.00000	21.84756			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.90061	100.00000	21.84756			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.76169	100.00000	38.68495			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	87.88165	100.00000	87.67536			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.20920	100.00000	62.05850			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.20920	100.00000	62.05850			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	12.90045	100.00000	12.87491			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.17666	100.00000	9.15442			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	85.26278	100.00000	85.06856			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.12409	100.00000	10.10405			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.70872	100.00000	19.66098			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On	24/02/2017	Spot Bond			100.00000	9.41072	100.00000	9.38792			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	100.32333	9.35000	100.29843			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	100.32333	9.35000	100.29843			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	19.66098	100.00000	19.61335			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	19.67880	100.00000	19.63113			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	13.69809	100.00000	13.66490			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	13.64764	100.00000	13.61458			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	16.53244	100.00000	16.49239			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	13.41562	100.00000	13.38313			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	17.76699	100.00000	17.72394			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	17.76699	100.00000	17.72394			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	17.76699	100.00000	17.72394			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	17.76699	100.00000	17.72394			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	17.76699	100.00000	17.72394			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	17.96292	100.00000	17.91941			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.40701	100.00000	10.38179			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.40701	100.00000	10.38179			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	10.40701	100.00000	10.38179			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On	26/03/2017			100.00000	10.40701	100.00000	10.38179			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	10.40701	100.00000	10.38179			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	10.40701	100.00000	10.38179			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	104.28946	9.65000	104.26276			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	34.27682	100.00000	34.19379			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	27.19488	100.00000	27.12900			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	63.02622	100.00000	62.82945			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	30.33938	100.00000	31.87244			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	30.33938	100.00000	31.87244			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.65343	100.00000	10.62018			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.63761	100.00000	12.60699			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	12.89105	100.00000	12.85982			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	14.42389	100.00000	14.38894			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	10.61315	100.00000	10.58744			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	10.55361	100.00000	10.52805			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.61315	100.00000	10.58744			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.52730	100.00000	9.49755			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.16465	100.00000	11.12979			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277	On	25/05/2017	Spot Bond			100.00000	11.12979	100.00000	11.09504			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	10.58934	100.00000	10.56368			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	21.58938	100.00000	21.53707			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	8.32996	100.00000	8.30396			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	17.97075	100.00000	17.91464			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	17.54428	100.00000	17.48952			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	15.78909	100.00000	15.73446			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	10.79770	100.00000	10.74927			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	10.24440	100.00000	10.19698			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	10.24440	100.00000	10.19698			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	10.21063	100.00000	10.16096			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.61810	100.00000	9.57580			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.78849	100.00000	1.78062			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.99996	100.00000	17.96034			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.99996	100.00000	17.96034			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	65.52945	100.00000	65.38442			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	67.60258	100.00000	67.43881			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	67.57215	100.00000	67.40846			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	102.65256	100.00000	102.41830			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	99.42594	100.00000	99.19785			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	67.55694	100.00000	67.39328			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	67.43457	100.00000	67.28613			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	59.34598	100.00000	59.20221			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	59.34598	100.00000	59.20221			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.15968	100.00000	8.13991			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	65.38921	100.00000	65.24450			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	65.40400	100.00000	65.25925			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	67.57215	100.00000	67.40846			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	67.57215	100.00000	67.40846			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	12.99192	100.00000	12.96010			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	67.85099	100.00000	67.70083			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.09799	100.00000	11.07343			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00196	100.00000	0.00195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00218	100.00000	0.00218			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	98.27072	100.00000	98.01211			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	98.31565	100.00000	98.05693			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	98.29639	100.00000	98.03772			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	136.76116	100.00000	136.39019			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	98.33812	100.00000	98.07934			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.47488	100.00000	11.44708			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.47488	100.00000	11.44708			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	12.28735	100.00000	12.25759			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.63777	100.00000	11.60958			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.85132	100.00000	10.82504			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	62.00965	100.00000	61.81606			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.96446	100.00000	10.93790			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	10.52085	100.00000	10.47408			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.86950	100.00000	20.82356			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	66.91120	100.00000	66.76312			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	11.92126	100.00000	11.89487			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.01220	100.00000	14.97897			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	19.53004	100.00000	19.48682		6,000,000,000,000.00	60,000,000	60,000,000	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	15.66268	100.00000	15.62820			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	77.43449	100.00000	77.27963			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.14801	5.86800	103.13187			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.12272	7.17500	99.10357			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.12004	100.00000	9.09795			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	19.43774	100.00000	19.84914			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	17.21075	100.00000	17.13507			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	97.05275	100.00000	96.80260			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	97.23077	100.00000	96.98017			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	67.39255	100.00000	67.24298			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	96.16770	100.00000	95.92237			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	97.00559	100.00000	96.75557			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG38On	28/09/2012	Spot Bond				100.00000	97.00559	100.00000	96.75557			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	97.00087	100.00000	96.75087			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond				100.00000	96.75565	100.00000	96.50628			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	96.07104	100.00000	95.82534			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.81664	100,000.00000	0.76329			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	24.57435	100.00000	24.46629			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	51.37403	100.00000	51.26095			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	22.01459	100.00000	21.96587			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	10.31675	100.00000	10.29404			45,148,200,000.00	451,482	80,425,555.00
DV23 On	27/02/2023	Spot Bond				100.00000	10.24125	100.00000	10.21871			141,478,000,000.00	1,414,780	192,005,472.00
DVF12 On	13/10/2012	Spot Bond				100.00000	92.31118	100.00000	92.08211			0.00	0	3,150,000.00
E170 On	01/08/2020	Spot Bond				100.00000	14.75715	100.00000	14.72466			0.00	0	16,158,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	17.45663	100.00000	17.41434			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond				100.00000	20.94473	100.00000	20.87862			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond				100.00000	8.83606	100.00000	8.80817			0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond				100.00000	3.72771	100.00000	3.71595			0.00	0	0.00
EFC04 On	31/08/2017	Spot Bond				100.00000	1.57263	100.00000	1.56766			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	15.65971	100.00000	15.62378			0.00	0	80,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/05/2028	Spot Bond			2.55000	103.07565	2.55000	103.06018			0.00	0	39,200,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.68178	100.00000	11.65606			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.99343	100.00000	15.95822			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.75040	8.00000	118.72510			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.15620	100.00000	15.11949			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	85.94452	100.00000	85.74785			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	101.06183	100.00000	100.79088			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	101.04956	100.00000	100.77865			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	82.77160	100.00000	82.58929			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.95555	100.00000	27.89175			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.83672	100.00000	23.78425			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.66100	100.00000	18.61580			0.00	0	10,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.89779	100.00000	11.86065		14,000,000,000,000.00	140,000,000	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	85.02224	100.00000	84.82812			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.97319	100.00000	20.92239			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	85.27281	100.00000	85.07813			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2 On	17/08/2014	Spot Bond				100.00000	27.75866	100.00000	27.69142			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	85.37722	100.00000	85.18230			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	28.42232	100.00000	28.35346			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	56.88248	100.00000	56.74469			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	27.30241	100.00000	27.23626			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	15.32585	100.00000	15.28872			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	56.89785	100.00000	56.76001			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.09786	100.00000	16.06204		2,000,000,000,000.00	20,000,000	59,542,800.00	
ES18	On	20/04/2018	Spot Bond			9.25000	103.49381	9.25000	103.46824		8,036,603,416,750.00	868,821,991	774,404,202.00	
ES23	On	25/01/2023	Spot Bond			10.00000	101.14673	10.00000	101.11991		6,051,390,000.00	605,139	275,319,700.00	
ES26	On	02/04/2026	Spot Bond			7.85000	103.35810	7.85000	103.33636		1,199,390,188,150.00	152,788,559	56,000,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	99.82010	7.50000	99.80012		10,786,950,000.00	1,438,260	566,400,000.00	
FIFB01	On	24/08/2015	Spot Bond			100.00000	15.79317	100.00000	15.72373			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	99.95515	100.00000	99.69002			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.13758	100.00000	11.11060			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.83823	100.00000	10.81198			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	57.51941	100.00000	57.38006			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	57.64810	100.00000	57.50844			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3COn	15/08/2013	Spot Bond			8.37500	100.13513	8.37500	100.11257			0.00	0	0.00
FR2D3DOn	15/08/2013	Spot Bond			100.00000	58.29153	100.00000	58.15031			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	30.85722	100.00000	30.78930		6,000,000,000,000.00	60,000,000	50,400,000.00	
FRB05 On	21/12/2018	Spot Bond			100.00000	10.63880	100.00000	10.61525			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	87.11155	100.00000	86.90705			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	81.28954	100.00000	101.28103			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	11.88014	100.00000	11.85136			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	9.47061	100.00000	9.44767			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	10.17525	100.00000	10.15060			0.00	0	0.00
FRBC21On	21/12/2018	Spot Bond			100.00000	14.76855	100.00000	14.73587			0.00	0	20,000.00
FRBC22On	21/12/2018	Spot Bond			100.00000	10.78213	100.00000	10.75600			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	40.76369	100.00000	40.67067			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	55.87505	100.00000	55.75206			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	3.35297	100.00000	3.34531			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.69835	100.00000	3.69017			0.00	0	0.00
FRBI33 On	07/12/2033	Spot Bond			100.00000	4.22070	100.00000	4.21135			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04 On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
FRBN06 On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.33254	100.00000	0.33191			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.02212	100.00000	0.02208			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.02039	100.00000	0.02036			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	34.65696	100.00000	34.58027			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	60.10161	100.00000	59.95601			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	13.21387	100.00000	13.18185			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	35.20480	100.00000	35.13510			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	31.36172	100.00000	31.29963			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	12.89105	100.00000	12.85982			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	12.89105	100.00000	12.85982			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	9.42083	100.00000	9.92513			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	12.69939	100.00000	12.66862			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	12.57807	100.00000	12.54760			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	55.84970	100.00000	55.71440			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	16.13237	100.00000	16.09328			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On	20/06/2017			100.00000	11.02996	100.00000	11.00324			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	12.00645	100.00000	11.97737			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	34.88794	100.00000	34.80342			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.74538	100.00000	8.71570			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.23225	100.00000	9.19724			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	15.95537	100.00000	15.91671			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	11.97668	100.00000	11.94767			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	14.23931	100.00000	14.20481			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	15.25153	100.00000	15.21459			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	11.46462	100.00000	11.43684			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	12.86982	100.00000	12.83865			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	16.66865	100.00000	16.62827			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	11.11961	100.00000	11.08290			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	7.28230	100.00000	7.25100			0.00	0	0.00
FRC126	On	20/09/2017			100.00000	13.73890	100.00000	13.68766			0.00	0	0.00
FRC127	On	20/09/2017			100.00000	16.13156	100.00000	16.07140			0.00	0	0.00
FRC128	On	20/09/2017			100.00000	12.56135	100.00000	12.51452			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	13.31298	100.00000	13.26333			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC130 On	20/09/2017	Spot Bond			100.00000	15.39247	100.00000	15.33507			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.37778	100.00000	14.32416			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.00629	100.00000	15.94660			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.90824	100.00000	16.84518			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.29921	100.00000	15.23820			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.80135	100.00000	14.73976			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.39435	100.00000	13.33863			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.17023	100.00000	13.11544			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	16.20834	100.00000	16.14090			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	16.02157	100.00000	15.95491			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	15.51107	100.00000	15.44653			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	16.19023	100.00000	16.11982			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.20084	100.00000	13.13664			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.71243	100.00000	11.65132			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.94588	100.00000	9.89399			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.96239	100.00000	15.87081			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	14.93888	100.00000	14.75319			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	6.30234	100.00000	6.22400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC148	On	24/02/2017			100.00000	2.68851	100.00000	2.67586			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	5.63135	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.22649	100.00000	35.14852			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.27241	100.00000	30.19908			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.71176	100.00000	19.66401			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.23399	100.00000	16.19465			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	42.20935	100.00000	42.10710			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.45973	6.90500	101.44074			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.92426	100.00000	8.90265			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	62.64919	100.00000	62.49742			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	32.16655	100.00000	32.08863			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.48864	100.00000	9.46565			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.58388	5.87500	100.56805			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	12.83064	100.00000	12.79956			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	12.93693	100.00000	12.90559			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	4.92901	100.00000	4.91817			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	24.34586	100.00000	24.29980			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On	31/01/2022	Spot Bond			100.00000	4.51691	100.00000	4.50698			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.31997	100.00000	6.30607			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	98.29961	100.00000	98.04092			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.36953	100.00000	12.34612			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	98.35089	100.00000	98.09410			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.59636	100.00000	10.57070			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	19.01151	100.00000	18.96546			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	19.23570	100.00000	19.18911			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	17.33594	100.00000	17.29394			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.99411	4.73000	105.97198			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	98.81571	100.00000	98.55771			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.57193	100.00000	17.52936			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.46061	100.00000	11.43285			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.75978	100.00000	12.72887			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.98566	100.00000	27.91787			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.50774	100.00000	14.47260			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.05894	100.00000	14.02489			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	97.88849	100.00000	97.63289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On	20/12/2012	Spot Bond			100.00000	97.87644	100.00000	97.62089			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	64.48709	100.00000	64.35942			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	64.49158	100.00000	64.36390			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	64.50954	100.00000	64.38182			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	65.66640	100.00000	65.50732			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.24478	100.00000	10.22449			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.65222	100.00000	14.62322			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.23428	100.00000	10.21402			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.23082	100.00000	19.19275			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.18041	100.00000	15.15035			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.29457	100.00000	13.26236		300,000,000,000.00	0.00	3,000,000	7,500,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	58.72447	100.00000	58.58221			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	61.09114	100.00000	60.94314			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	58.79354	100.00000	58.65110			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	61.16551	100.00000	61.01733			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	58.96353	100.00000	58.82069			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	59.01665	100.00000	58.87369			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	59.57445	100.00000	59.43013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	60.25975	100.00000	60.11377			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	60.69005	100.00000	60.54302			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.53081	100.00000	22.47939			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	54.95628	100.00000	55.06809			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.02008	100.00000	29.94736		330,000,000,000.00	0.00	3,300,000	1,100,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.86932	100.00000	16.81666			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.38999	100.00000	13.35755			0.00	0	4,385,700.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.13233	100.00000	9.10382			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.72067	100.00000	7.70196			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.33772	100.00000	10.31810			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.03121	100.00000	3.02453			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.54864	100.00000	7.53036			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.27226	100.00000	3.26478			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.28019	100.00000	12.25043			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.99200	100.00000	10.96537			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	89.56972	100.00000	89.35336			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	59.86663	100.00000	59.72161			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.44821	100.00000	7.43016			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.22549	100.00000	45.11593			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.55990	2.00000	103.54590			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.60366	100.00000	63.44958			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.10804	100.00000	64.95032			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.37124	100.00000	54.20148			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.82557	100.00000	0.82300			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.09640	100.00000	13.05507			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.78496	100.00000	52.61835			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.75185	100.00000	65.54656			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.27730	100.00000	7.25458			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.70758	100.00000	17.65230			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	17.18295	100.00000	17.12930			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	32.23374	100.00000	32.13087			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.90989	100.00000	15.86022			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	29.90470	100.00000	29.77175			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS78	On	08/08/2013	Spot Bond			100.00000	53.62829	100.00000	53.38723			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.87340	100.00000	26.81326			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.70213	100.00000	24.64776			0.00	0	34,659,286.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.45910	9.00000	100.43214			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	106.04922	8.00000	106.02386			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.42938	100.00000	15.39524			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.84823	9.00000	101.83187			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.06860	100.00000	13.03968			0.00	0	2,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.84095	100.00000	9.81929			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.03102	100.00000	11.00661			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.20859	100.00000	13.17624			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.25649	100.00000	17.20262			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.81839	9.48500	103.79211			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.83302	100.00000	70.70185			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	75.77328	100.00000	75.62500			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.56839	100.00000	71.43610			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	89.41411	100.00000	89.20122			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT19	On	28/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GPT2A1	On	03/09/2013	Spot Bond			100.00000	54.78338	100.00000	76.49377			0.00	0	0.00
GPT2B1	On	03/09/2013	Spot Bond			100.00000	54.80807	100.00000	76.50628			0.00	0	0.00
GPT2C1	On	03/09/2013	Spot Bond			100.00000	54.96617	100.00000	76.58628			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	84.51562	100.00000	84.32310			0.00	0	0.00
GRA284	On	03/09/2013	Spot Bond			100.00000	50.47702	100.00000	50.00005			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	53.48192	100.00000	53.24673			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.29773	100.00000	8.27763			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.35051	100.00000	10.32544			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	84.54688	100.00000	84.35429			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	84.56770	100.00000	84.37507			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	84.61979	100.00000	84.42704			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	84.80729	100.00000	84.61410			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	24.38036	100.00000	24.32130			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.29573	100.00000	10.27079		200,000,000,000.00	0.00	2,000,000	3,500,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.80120	100.00000	13.76776			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	9.50037	100.00000	9.47737			0.00	0	3,800,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	21.07135	100.00000	21.02031			0.00	0	1,344,990.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.61788	100.00000	11.58974			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.80645	100.00000	18.72375			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	92.28357	100.00000	92.05738			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	60.72532	100.00000	60.57821			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	60.72532	100.00000	60.57821			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	54.75822	100.00000	54.65462			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6On	19/07/2013	Spot Bond			100.00000	60.52272	100.00000	60.40789			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	61.52222	100.00000	61.37319			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.11182	100.00000	17.07037			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.67145	100.00000	18.62622			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	60.85722	100.00000	60.70979			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	61.65961	100.00000	61.51024			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.47213	100.00000	17.42980			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	19.03176	100.00000	18.98566			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	61.02759	100.00000	60.87975			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	61.90693	100.00000	61.75696			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.93539	100.00000	17.89193			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.49501	100.00000	19.44779			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	61.63214	100.00000	61.48284			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	62.23668	100.00000	62.08591			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.50158	100.00000	18.45677			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	62.37407	100.00000	62.22297			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	63.47325	100.00000	63.31948			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.72734	100.00000	10.70372		1,615,766,800,000.00	16,157,668	38,052,556.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23On	07/12/2023	Spot Bond				100.00000	6.73894	100.00000	6.72402			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.73321	100.00000	6.71831			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.03579	100.00000	10.01370			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.03579	100.00000	10.01370			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.69179	2.00000	100.67817			484,884,000.00	242,442	60,204,896.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.71683	2.25000	100.70254			167,494,500.00	74,442	435,037,221.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.80986	2.50000	100.79444			1,013,580,000.00	405,432	316,548,616.00
IB42	On 15/06/2017	Spot Bond				100.00000	7.83235	100.00000	7.80791			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.39461	100.00000	17.36161			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	99.65729	100.00000	99.39294			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	101.21865	100.00000	100.94583			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	26.97178	100.00000	26.91241			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	67.37084	100.00000	67.20763			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	19.13516	100.00000	19.08880			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	18.14681	100.00000	18.10285			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	64.76016	100.00000	64.60328			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	46.09924	100.00000	45.98756			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	32.26422	100.00000	32.18606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	39.37337	100.00000	39.28670			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.17704	100.00000	19.13483			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.71091	100.00000	15.67633			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.03491	100.00000	35.95515			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.97308	100.00000	28.90289			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.07075	100.00000	27.00517			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.04483	1.75000	106.03120			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.41927	8.27000	100.39716			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.28729	100.00000	20.23814			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.31863	100.00000	9.29606			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.46402	100.00000	5.45200			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.03121	100.00000	3.02453			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.12842	100.00000	17.07495			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.27327	100.00000	9.24432			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.74833	8.76500	103.72402			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.19688	100.00000	16.14632			0.00	0	4,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	64.41093	100.00000	64.26916			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.19185	100.00000	18.15158			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.19185	100.00000	18.15158			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.49777	5.00000	100.48428			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.07493	100.00000	14.02564			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.84111	100.00000	13.79263			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.63497	100.00000	22.58487			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.85539	100.00000	23.79760			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.85539	100.00000	23.79760			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.82958	100.00000	10.79578			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.94102	100.00000	8.91936			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	58.90140	100.00000	58.58799			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	57.50074	100.00000	57.24227			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	55.52423	100.00000	55.27185			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.84897	100.00000	24.79427		5,000,000,000,000.00	50,000,000	10,000,000.00	
IN04E	On	27/08/2013	Spot Bond			100.00000	48.26917	100.00000	48.03947		6,100,000,000,000.00	61,000,000	61,000,000.00	
IN07	On	16/05/2013	Spot Bond			100.00000	63.42500	100.00000	63.28539			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.35777	100.00000	15.32057			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	95.54317	100.00000	95.30067			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	93.87116	100.00000	93.63707			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN165U	On	18/10/2012	Spot Bond			100.00000	92.25667	100.00000	92.03055			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085		2,000,000,000,000.00	20,000,000	20,000,000.00	
IND239	On	25/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			15,500,000,000,000.00	155,000,000	93,000,000.00
IND247	On	20/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	55.74852	100.00000	55.50336			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	77.13918	100.00000	76.82561			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	57.26992	100.00000	57.13119			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.35206	100.00000	16.31245			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.88283	100.00000	17.83950			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.67105	100.00000	16.63066			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	86.86590	100.00000	86.67113			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.28284	100.00000	10.25793			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	71.52986	100.00000	71.39764			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.93958	100.00000	24.87916			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On	22/03/2017	Spot Bond			100.00000	11.25507	100.00000	11.22781			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	98.64865	100.00000	100.31761			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	98.95124	100.00000	98.68877			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	98.34911	100.00000	97.99911			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.75836	6.50000	100.74656			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	62.75980	100.00000	62.56387			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	99.44786	100.00000	99.18546			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.76993	100.00000	60.58020			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	99.63899	100.00000	99.28058			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	99.79717	100.00000	99.44452			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	99.47541	100.00000	99.12514			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.99314	100.00000	10.95555			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	85.22364	100.00000	84.64780			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	21.41014	100.00000	21.27061			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	88.21376	100.00000	88.00423			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	59.22356	100.00000	59.08010			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.27573	100.00000	40.17817			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	40.27573	100.00000	40.17817			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	42.75953	100.00000	42.65595			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	41.45815	100.00000	41.35661			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.50783	100.00000	25.44602			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.82064	100.00000	20.77020			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.38478	100.00000	38.29076			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.75291	100.00000	16.70060			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.36291	100.00000	11.32744			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.13146	100.00000	9.10295			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.49504	8.80000	103.47069			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	38.50905	100.00000	38.42428			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.00931	100.00000	14.97295			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.46628	100.00000	15.43224			0.00	0	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.18721	100.00000	21.13589			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.51196	100.00000	19.46469			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.77261	100.00000	21.72443			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.99069	100.00000	10.96406			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.37379	100.00000	8.35944			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On	31/01/2022	Spot Bond			2.75000	100.27499	2.75000	100.26754			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.93191	2.60000	103.91606			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	48.25330	100.00000	48.02893		10,400,000,000,000.00	104,000,000	104,000,000.00	
IV022	On	02/04/2022	Spot Bond			100.00000	8.65136	100.00000	8.62436			0.00	0	30,000,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.42947	100.00000	10.38361			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.34808	100.00000	9.30696			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.70864	100.00000	71.54992			0.00	0	5,692,900.00
IV07	On	31/03/2013	Spot Bond			100.00000	64.41224	100.00000	64.25620			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.13436	100.00000	19.09225			0.00	0	3,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.24234	100.00000	10.21752			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.75005	2.60000	102.73111			0.00	0	0.00
IVA135	On	03/09/2013	Spot Bond			100.00000	50.47702	100.00000	50.00005			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525		4,200,000,000,000.00	42,000,000	42,000,000	42,000,000.00
IVA240	On	04/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	63.88598	100.00000	63.73121			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.67643	100.00000	7.65783			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.80722	100.00000	28.73744			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On	27/07/2015	Spot Bond			100.00000	10.51787	100.00000	10.47162			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	86.43285	100.00000	86.02707			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	55.74852	100.00000	55.50336			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	77.03437	100.00000	76.72500			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	61.71917	100.00000	61.56965			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	61.35618	100.00000	61.20753			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	75.41910	100.00000	75.27237			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.83571	100.00000	71.70294			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.26107	100.00000	2.25243			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	73.75704	100.00000	73.61354			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.64063	100.00000	68.48871			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.93902	100.00000	17.89954			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.35119	100.00000	41.25102			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.79965	100.00000	17.75652			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.10668	100.00000	14.05364			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	102.77553	100.00000	102.49926			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
MAQ008	On	09/02/2013	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
MAQ015On	23/08/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	55.50336	100.00000	55.25929			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	62.23300	100.00000	62.08224			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	30.43130	100.00000	30.35758			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	55.52893	100.00000	55.39441		644,700,000,000.00	6,447,000	2,149,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	26.45314	100.00000	26.38905			0.00	0	4,271,400.00
MBF026 On	05/10/2012	Spot Bond			100.00000	94.03961	100.00000	93.80153			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.28271	100.00000	22.22873			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.32140	100.00000	16.27044			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	88.81161	100.00000	88.60165			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	88.93515	100.00000	88.72440			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	41.24756	100.00000	41.14764			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16UOn	13/10/2012	Spot Bond			100.00000	92.42922	100.00000	92.19986			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	83.76338	100.00000	83.57472			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.27364	100.00000	41.17365			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	85.03204	100.00000	84.83923			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.21340	100.00000	39.11840			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.13813	100.00000	30.06512			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.65558	100.00000	16.61523			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.62798	100.00000	20.57800			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.32871	100.00000	10.30369			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.74878	8.00000	108.72548			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.75004	100.00000	22.69493			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.89046	100.00000	26.83095			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.95153	100.00000	26.89188			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.45495	100.00000	13.42517			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.92870	100.00000	8.90904			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.78479	100.00000	8.76545			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.60227	8.59000	103.57847			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.57503	9.34000	101.54984			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.68622	10.01000	101.65924			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.48091	100.00000	25.42452			0.00	0	71,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.13299	100.00000	14.09876			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.65368	100.00000	8.63272			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.55254	100.00000	12.52213			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.37480	100.00000	20.32995			0.00	0	76,634,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.15589	100.00000	16.10489			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.32877	8.78500	102.30473			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	55.14074	100.00000	55.00568			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.13119	8.00000	104.10888			0.00	0	10,700,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	31.52904	100.00000	31.45964			0.00	0	4,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	19.54876	100.00000	19.50573			0.00	0	11,985,700.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.19454	100.00000	13.16549			0.00	0	4,300,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	46.94513	100.00000	46.84123			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC10On	06/12/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.12048	100.00000	6.10566			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.10472	100.00000	0.10446			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.41097	100.00000	6.39545			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.49020	100.00000	6.47448			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.01485	100.00000	6.00028			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.07823	100.00000	6.06351			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.18386	100.00000	6.16888			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.23667	100.00000	6.22157			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.30006	100.00000	6.28480			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	6.45851	100.00000	6.44286			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	6.56414	100.00000	6.54824			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	6.68033	100.00000	6.66416			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	6.78597	100.00000	6.76952			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	6.83878	100.00000	6.82222			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	7.47258	100.00000	7.45447			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	8.21200	100.00000	8.19211			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.10472	100.00000	0.10446			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On	14/08/2020			100.00000	0.10472	100.00000	0.10446			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	28.88450	100.00000	28.81453			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	20.57730	100.00000	20.52745		2,477,700,000,000.00	24,777,000	13,194,700.00	
NBK12B	On	20/02/2015			100.00000	19.46780	100.00000	19.42063		100,000,000,000.00	1,000,000	16,000,000.00	
NBK13B	On	21/02/2017			100.00000	8.81893	100.00000	8.79757		200,000,000,000.00	2,000,000	6,278,550.00	
NBK14B	On	27/08/2015			100.00000	14.96608	100.00000	14.90026		0.00	0	0.00	
NBK15B	On	27/08/2017			100.00000	8.36927	100.00000	8.33247		0.00	0	0.00	
NBK1B	On	09/09/2012			100.00000	101.53215	100.00000	101.25700		524,000,000,000.00	5,240,000	2,620,000.00	
NBK2A	On	15/09/2015			100.00000	23.21298	100.00000	23.16189		808,000,000,000.00	8,080,000	27,040,000.00	
NBK2B	On	15/09/2015			100.00000	15.73282	100.00000	15.69471		0.00	0	0.00	
NBK3A	On	09/09/2019			100.00000	17.27396	100.00000	17.23594		0.00	0	7,000,000.00	
NBK4	On	28/10/2024			100.00000	0.02212	100.00000	0.02208		0.00	0	0.00	
NBK5B	On	19/04/2013			100.00000	61.53871	100.00000	61.38963		453,000,000,000.00	4,530,000	1,810,000.00	
NBK6A	On	19/04/2015			100.00000	24.01361	100.00000	23.96046		0.00	0	9,400,000.00	
NBK6B	On	19/04/2015			100.00000	17.21477	100.00000	17.17306		0.00	0	0.00	
NBK7B	On	19/04/2020			100.00000	8.80280	100.00000	8.78148		0.00	0	0.00	
NBK8A	On	24/03/2014			100.00000	38.18371	100.00000	38.09966		0.00	0	0.00	
NBK8B	On	24/03/2014			100.00000	31.38788	100.00000	31.31184		1,332,300,000,000.00	13,323,000	24,441,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.63366	100.00000	18.59265			220,000,000,000.00	2,200,000	12,700,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.15370	100.00000	12.12426			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	76.57414	100.00000	76.39847			0.00	0	7,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	89.72765	100.00000	89.51247			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	68.45451	100.00000	68.28868			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.43095	100.00000	25.38271			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.30936	100.00000	42.22931			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.25382	100.00000	24.20793			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.00121	100.00000	22.95769			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.12447	100.00000	20.07573			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	67.40692	100.00000	67.24362			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.32631	100.00000	65.16806			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	65.12738	100.00000	64.96960			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	65.12738	100.00000	64.96960			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	65.12738	100.00000	64.96960			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	18.65190	100.00000	18.60671			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	18.04114	100.00000	17.99742			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	17.67365	100.00000	17.63083			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.10413	100.00000	15.52870			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	11.77881	100.00000	12.22596			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.15581	100.00000	13.12394			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.83761	100.00000	13.80408			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.08073	100.00000	13.04904			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.70275	100.00000	12.67198			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	93.60150	100.00000	93.44627			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	55.14171	100.00000	55.00813			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	30.60279	100.00000	30.54221			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	30.52054	100.00000	30.46012			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	19.88349	100.00000	19.79509			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	9.44096	100.00000	9.39943			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	23.09712	100.00000	23.04627			0.00	0	5,000,000.00
NED12A On	14/12/2012	Spot Bond			100.00000	99.41260	100.00000	99.14892			0.00	0	0.00
NED12B On	14/12/2012	Spot Bond			100.00000	82.74644	100.00000	82.56849			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	53.16536	100.00000	53.04833			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	38.26118	100.00000	38.17696			0.00	0	5,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	8.62262	100.00000	8.60173			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	19.69101	100.00000	19.64767			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	10.59359	100.00000	10.56793			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	8.85773	100.00000	8.81835		253,250,000,000,000.00	532,500,000	1,250,000,000.00	
NILB10	On	08/12/2016	Spot Bond			100.00000	9.94342	100.00000	9.92062			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.45403	100.00000	10.43102			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	10.91363	100.00000	10.88719			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.62966	6.82500	98.61153			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.44428	6.58500	99.42663			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	55.93871	100.00000	55.80320			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.78532	100.00000	15.73604			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.12083	100.00000	11.09389			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.46053	6.92500	99.44198			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	56.12090	100.00000	55.98495			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	15.99799	100.00000	15.94804			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10On	22/05/2020	Spot Bond			100.00000	11.32803	100.00000	11.30059			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	99.47963	7.32500	99.46000			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	56.36382	100.00000	56.22728			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	16.38974	100.00000	16.33856			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	83.96755	100.00000	83.77801			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	56.39924	100.00000	56.26261			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	84.09142	100.00000	83.90160			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	56.60168	100.00000	56.46456			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	84.15336	100.00000	83.96339			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	56.85472	100.00000	56.71698			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	57.18367	100.00000	57.04515			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.72761	100.00000	8.70647			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.72697	8.21500	98.70517			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			100.00000	55.10424	100.00000	54.97849			0.00	0	30,000,000.00
NRA014On	30/04/2014	Spot Bond			100.00000	38.24363	100.00000	38.15945			0.00	0	124,200,000.00
NRA018On	30/11/2018	Spot Bond			100.00000	15.78098	100.00000	15.74606			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			100.00000	16.30101	100.00000	16.26513			0.00	0	2,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On	31/05/2023			100.00000	7.68604	100.00000	7.66840			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	15.22093	100.00000	15.18724			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	61.61102	100.00000	61.46177			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	30.01439	100.00000	29.94168			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	29.85380	100.00000	29.78148			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	10.49108	100.00000	10.46567			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	20.76692	100.00000	20.71661			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	57.26242	100.00000	57.01061			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	17.69389	100.00000	17.61609			0.00	0	3,000,000.00
OCT1A1	On	18/10/2015			100.00000	12.58626	100.00000	12.55577			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.63961	100.00000	12.60899			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.67161	100.00000	12.64091			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	13.43976	100.00000	13.40720			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	14.29326	100.00000	14.25863			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	19.62761	100.00000	19.58005			0.00	0	0.00
OML01	On	27/10/2015			100.00000	19.09206	100.00000	19.04980			0.00	0	142,400,000.00
OTCA05	On	30/04/2013			100.00000	59.94422	100.00000	59.79901		200,000,000,000.00	2,000,000	0	0.00
OTCA06	On	30/04/2014			100.00000	29.48908	100.00000	29.41764			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA07On	30/04/2013	Spot Bond			100.00000	59.86415	100.00000	59.71912			0.00	0	1,900,000.00
OTCA08On	30/04/2014	Spot Bond			100.00000	29.27295	100.00000	29.20204			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.45477	100.00000	12.42461			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	88.99678	100.00000	88.78538			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.59292	100.00000	4.57273			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	89.35526	100.00000	89.14301			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.09957	100.00000	19.05330			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.55175	100.00000	5.53815			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	64.98942	100.00000	64.78430			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	49.39733	100.00000	49.28771			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	84.95354	100.00000	84.76134			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	32.24490	100.00000	32.16678			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	82.42720	100.00000	82.25032			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	99.11231	100.00000	98.85011			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	66.25574	100.00000	66.09523			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On	15/06/2013			100.00000	66.43479	100.00000	66.27384			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	45.65455	100.00000	45.54395			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	99.16112	100.00000	98.89878			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	32.40920	100.00000	32.33069			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	82.60578	100.00000	82.42852			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	66.73319	100.00000	66.57153			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	45.73678	100.00000	45.62598		822,000,000,000.00	8,220,000	2,740,000.00	
PR2C1B	On	15/12/2012			100.00000	99.24652	100.00000	98.98397			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	32.77648	100.00000	32.69708			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	67.27034	100.00000	67.10738			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	99.46615	100.00000	99.20301			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	33.18242	100.00000	33.10204			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	67.74781	100.00000	67.58368			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	39.12042	100.00000	39.02565			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	95.02985	100.00000	94.78681			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	95.05326	100.00000	94.81015			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	95.14684	100.00000	94.90350			0.00	0	0.00
R009P	On	15/09/2014			100.00000	19.36519	100.00000	19.32257			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	0.00209	100.00000	0.00208			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.41500	121.95343	5.48000	121.73242		234,053,512,931,250.00	223,178,750	21,199,015,361.00	
R158P	On	15/09/2015	Spot Bond			100.00000	8.60675	100.00000	8.58781			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.82522	100.00000	3.81680			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	54.12808	100.00000	54.00893			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.34500	129.81697	7.42000	129.01383		38,971,858,651,440.00	305,903,152	8,345,877,659.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00093	100.00000	0.00093			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.67514	97.99813	218.65589	97.60024			0.00	0	988,341,000.00
R197	On	07/12/2023	Spot Bond			1.53000	269.53096	1.53000	269.49788		113,396,311,080.00	74,115,236	269,916,600.00	
R201	On	21/12/2014	Spot Bond			4.84000	110.20681	4.88500	110.09074		3,709,554,339,480.00	766,436,847	4,617,539,210.00	
R202	On	07/12/2033	Spot Bond			2.12000	198.16155	2.12000	198.13403		46,383,145,040.00	21,878,842	1,320,886,716.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.37417	8.00000	98.35285		8,616,000,000,000.00	077,000,000	2,602,000,000.00	
R203	On	15/09/2017	Spot Bond			5.88000	109.98333	5.96000	109.60200		25,554,493,700,400.00	346,002,330	5,799,182,000.00	
R204	On	21/12/2018	Spot Bond			6.18500	111.00787	6.26000	110.58234		9,139,172,233,785.00	477,634,961	4,158,628,283.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.14205	8.75000	100.11835		1,435,000,000,000.00	164,000,000	972,400,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	29.90455	100.00000	29.83211			0.00	0	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	Spot Bond			4.97500	104.34247	5.03000	104.25544			11,203,337,854,825.00	251,927,207	1,846,270,000.00
R207	On	15/01/2020	Spot Bond			6.48000	105.48170	6.54500	105.07827			44,719,699,762,800.00	901,188,235	7,346,013,000.00
R208	On	31/03/2021	Spot Bond			6.67000	103.44171	6.73500	103.00378			12,857,502,705,250.00	927,661,575	7,291,282,990.00
R209	On	31/03/2036	Spot Bond			8.05500	83.78463	8.13500	83.05738			99,841,297,271,445.00	394,946,899	9,028,251,686.00
R210	On	31/03/2028	Spot Bond			1.82000	154.15446	1.82000	154.13432			3,906,193,200.00	2,146,260	295,204,160.00
R211	On	31/01/2017	Spot Bond			0.58000	121.17341	0.60000	121.06033			348,044,212,240.00	600,076,228	1,527,500,000.00
R212	On	31/01/2022	Spot Bond			1.43000	124.54918	1.43000	124.53425			4,446,153,140.00	3,109,198	982,289,000.00
R213	On	28/02/2031	Spot Bond			7.85500	91.84936	7.93500	91.10752			18,110,621,872,765.00	305,617,043	5,485,196,526.00
R214	On	28/02/2041	Spot Bond			6.50000	100.10608	6.50000	100.08839			22,089,461,732,000.00	398,378,728	5,080,475,686.00
R222C	On	15/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	65.35752	100.00000	65.21366			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	43.57168	100.00000	43.47577			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.04779	100.00000	28.98385			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.36519	100.00000	19.32257			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.91013	100.00000	12.88171			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.60675	100.00000	8.58781			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.73783	100.00000	5.72520			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.82522	100.00000	3.81680			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	52.71213	100.00000	52.59546			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.14142	100.00000	35.06364			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.42761	100.00000	23.37576			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.61841	100.00000	15.58384			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.41227	100.00000	10.38923			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.94151	100.00000	6.92615			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.62768	100.00000	4.61743			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.08512	100.00000	3.07829			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.05675	100.00000	2.05219			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.37116	100.00000	1.36813			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.91411	100.00000	0.91209			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.60941	100.00000	0.60806			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40627	100.00000	0.40537			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27085	100.00000	0.27025			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18056	100.00000	0.18017			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12038	100.00000	0.12011			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08025	100.00000	0.08007			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	0.05350	100.00000	0.05338			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03567	100.00000	0.03559			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02378	100.00000	0.02373			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01585	100.00000	0.01582			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01057	100.00000	0.01054			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00705	100.00000	0.00703			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00470	100.00000	0.00469			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00313	100.00000	0.00312			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00209	100.00000	0.00208			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00139	100.00000	0.00139			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00093	100.00000	0.00093			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.56554	100.00000	35.47937			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	62.44388	100.00000	62.29260			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.17732	100.00000	14.14297			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.62276	100.00000	17.56774			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.10526	100.00000	2.09600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC07On	06/09/2012	Spot Bond			100.00000	76.79750	100.00000	99.72677			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	99.19137	100.00000	98.92473			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	51.38508	100.00000	66.27072			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	51.38508	100.00000	66.26611			0.00	0	5,000,000.00
RCSC11On	06/09/2013	Spot Bond			100.00000	44.44444	100.00000	44.44442			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	17.67630	100.00000	17.63348			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	68.61667	100.00000	47.48470			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	98.85737	100.00000	98.59790			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	91.34777	100.00000	91.12333			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	22.11635	100.00000	22.06277			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.20062	5.87500	103.18443			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	86.33470	100.00000	86.13623			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	15.87742	100.00000	15.80760			0.00	0	0.00
RESB01 On	03/06/2014	Spot Bond			100.00000	26.32105	100.00000	26.67352			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	82.92856	100.00000	82.74427			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	83.06030	100.00000	82.87572			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			100.00000	23.02137	100.00000	22.96560			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.99640	100.00000	12.97066			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.62286	100.00000	12.59229			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.48199	100.00000	14.44691			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.48199	100.00000	14.44691			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	61.35860	100.00000	61.08878			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	51.60153	100.00000	51.37461			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	38.55844	100.00000	38.46400			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.29577	100.00000	34.22787			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.01583	100.00000	20.96492		1,470,000,000,000.00	14,700,000	4,900,000.00	
RPI01	On	22/07/2016	Spot Bond			5.25000	100.64988	5.25000	100.63571			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.59904	100.00000	0.59758			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.61087	100.00000	2.60455			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	91.26984	100.00000	91.08911			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.61855	100.00000	13.58840			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.01532	100.00000	8.00011			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	84.33869	100.00000	84.14702			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.56055	100.00000	16.52410			0.00	0	37,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.66291	100.00000	9.63950			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.52461	8.00000	109.50114			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.91783	100.00000	7.89866			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.53653	100.00000	7.51827			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.44665	100.00000	9.41682			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.13621	100.00000	22.08749			0.00	0	21,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	68.16649	100.00000	68.01562			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.66783	100.00000	12.63979			0.00	0	9,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.15335	5.75000	123.12429			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.35447	100.00000	45.25464			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	65.59266	100.00000	65.44749			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	20.67974	100.00000	20.63422			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	68.04746	100.00000	67.89767			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	13.69183	100.00000	13.66170			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.29719	100.00000	27.23711			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.15283	100.00000	68.00200			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.54348	100.00000	9.52037			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	26.82460	100.00000	27.17688			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.24361	100.00000	25.18245			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.11061	100.00000	11.08369			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	64.57372	100.00000	64.41729			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	39.68126	100.00000	39.58513			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.41259	100.00000	14.38086			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	39.66999	100.00000	39.57389			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.65264	100.00000	10.62683			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.96518	100.00000	8.94346			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.91007	100.00000	0.90805			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.47836	100.00000	9.45540			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.09209	100.00000	12.06533			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	103.08422	10.05000	103.05676			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.99933	100.00000	8.97123			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.32451	100.00000	19.27769			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.31902	100.00000	9.28992			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.25269	100.00000	7.23512			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.64488	8.00000	104.62991			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.31338	100.00000	10.29067			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.08457	100.00000	11.06016			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.56775	100.00000	72.40801			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.01656	100.00000	16.97910			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	62.77582	100.00000	62.63255			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.73894	100.00000	6.72402			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.46402	100.00000	5.45200			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.34016	100.00000	12.31026			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	80.71891	100.00000	80.55811			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.75397	100.00000	2.74730			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04418	100.00000	0.04407			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBLOn	03/04/2017	Spot Bond				6.50000	100.75836	6.50000	100.74656			0.00	0	0.00
SHS01 On	15/12/2016	Spot Bond				100.00000	10.26107	100.00000	10.23621			0.00	0	49,000,000.00
SHS02 On	29/06/2013	Spot Bond				100.00000	64.45328	100.00000	64.29714			0.00	0	0.00
SHS03 On	29/06/2015	Spot Bond				100.00000	18.04882	100.00000	18.00509			0.00	0	0.00
SHS04 On	29/06/2017	Spot Bond				100.00000	10.91413	100.00000	10.88769			0.00	0	0.00
SHS05 On	29/06/2017	Spot Bond				8.75000	102.55352	8.75000	102.53742			0.00	0	800,000.00
SLI1 On	15/08/2013	Spot Bond				100.00000	52.21544	100.00000	52.10051			0.00	0	829,255.00
SLI2 On	15/08/2016	Spot Bond				100.00000	13.81970	100.00000	13.78928			0.00	0	8,200,000.00
SMF1 On	27/06/2013	Spot Bond				100.00000	58.08888	100.00000	57.96031			0.00	0	0.00
SNT01 On	15/09/2017	Spot Bond				100.00000	13.69183	100.00000	13.66170			0.00	0	12,600,000.00
SPDA1 On	21/08/2014	Spot Bond				100.00000	26.95664	100.00000	26.89134			0.00	0	0.00
SPDA2 On	21/08/2016	Spot Bond				100.00000	10.15205	100.00000	10.12746			0.00	0	0.00
SPDA3 On	21/08/2015	Spot Bond				100.00000	14.94031	100.00000	14.90412			0.00	0	0.00
SPDA4 On	21/08/2017	Spot Bond				100.00000	8.18362	100.00000	8.16379			0.00	0	0.00
SSA01 On	28/06/2016	Spot Bond				100.00000	15.36330	100.00000	15.32930			0.00	0	0.00
SSA02 On	20/04/2015	Spot Bond				100.00000	15.97365	100.00000	15.92377			0.00	0	0.00
SSN001 On	01/03/2017	Spot Bond				100.00000	9.28058	100.00000	9.77609			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond				100.00000	10.81778	100.00000	10.79158			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003 On	25/04/2017	Spot Bond			100.00000	10.85520	100.00000	10.82131			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	9.60544	100.00000	9.58067			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	102.81248	6.75000	102.78911			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	23.62368	100.00000	23.58657			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.03096	7.25000	101.01141			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	10.17436	100.00000	10.14259			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	97.50729	8.75000	97.45163			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	99.21923	13.50000	99.13286			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.27258	100.00000	2.26356			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876 On	20/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN935	On	05/11/2012			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.06295	100.00000	25.00748			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.80316	100.00000	12.77482			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.89545	100.00000	31.82524			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	38.12494	100.00000	38.04102			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			6.27500	100.31629	6.27500	100.29937			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	62.18438	100.00000	62.03374			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	61.28598	100.00000	61.13751			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.43293	100.00000	15.39554			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.23290	8.00000	103.21091			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.01696	6.27000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.84009	100.00000	38.76319			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	38.22016	100.00000	38.10083			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.09695	100.00000	8.07167			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.33080	100.00000	8.30479			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.74203	100.00000	8.72279			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.83356	100.00000	8.80598			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.90926	100.00000	9.87832			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.35235	100.00000	14.30754			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	91.05382	100.00000	90.83065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.67827	100.00000	11.64997			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	90.98768	100.00000	90.76468			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	91.89121	100.00000	91.66599			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	91.17713	100.00000	90.95367			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	91.42376	100.00000	91.19968			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.14051	100.00000	7.12321			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.64852	100.00000	7.63000			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.98721	100.00000	7.96785			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.66457	100.00000	8.64357			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.11614	100.00000	9.09406			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.90282	100.00000	13.86914			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.36239	100.00000	11.33486			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.59445	100.00000	13.56152			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.62381	100.00000	11.59564		400,000,000,000.00	4,000,000	0.00	
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.81787	100.00000	7.79893			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.93076	100.00000	7.91155			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.98721	100.00000	7.96785			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.44953	100.00000	11.42179			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.62381	100.00000	11.59564			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.22287	100.00000	12.19326			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.55167	100.00000	8.53096			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.22287	100.00000	12.19326			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.09424	100.00000	13.06253			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.68061	100.00000	9.65715			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.03978	100.00000	13.00819			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.39664	100.00000	17.35449			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.19634	100.00000	14.16195			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.56001	100.00000	17.51748			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.03925	100.00000	43.93257			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.18849	100.00000	26.13053			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.18604	6.00000	103.16961			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.26963	100.00000	13.24042		60,000,000,000.00		600,000	1,008,303,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.50581	100.00000	15.47168		5,372,700,000.00		53,727	292,439,407.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.17282	100.00000	14.14163		1,381,259,100,000.00		13,812,591	111,294,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.88687	100.00000	9.86512			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.46734	100.00000	11.44210		2,000,000,000,000.00		20,000,000	38,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.86615	100.00000	6.83386			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.02784	100.00000	6.99478			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.23262	100.00000	7.19860			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.25418	100.00000	7.22007			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.26738	100.00000	8.22850			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.06091	100.00000	13.99478			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.16611	10.00000	100.13841			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.16197	9.75000	100.13496			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.16137	100.00000	10.13430			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
TSP121	On	03/09/2013	Spot Bond			100.00000	50.38125	100.00000	50.00004			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
TSP130	On	18/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On	03/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	10.88776	100.00000	10.86340			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	87.10754	100.00000	86.91046			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.13749	100.00000	30.06448			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.46491	100.00000	12.43471			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.11551	100.00000	19.06920			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.65055	100.00000	16.61390			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	86.77298	100.00000	86.57023			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	40.32076	100.00000	40.22308			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	86.79969	100.00000	86.59689			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	40.36925	100.00000	40.26702			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	86.89586	100.00000	86.69283			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	40.75459	100.00000	40.65586			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.94778	100.00000	16.89486			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.10333	100.00000	12.06553			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.95365	100.00000	9.92257			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On	28/02/2013	Spot Bond			100.00000	71.42847	100.00000	71.29644			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.79371	100.00000	19.75014			9,240,600,000.00	92,406	66,746,775.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.54740	100.00000	11.52105			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.22400	100.00000	21.17728			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.21495	100.00000	13.18586			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.63292	100.00000	11.60731			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.41657	100.00000	11.39144			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.32042	100.00000	11.29550			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	45.04585	100.00000	44.94505			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.81514	100.00000	36.73366			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.19834	100.00000	10.17590			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.09521	100.00000	28.03303			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.94627	100.00000	22.89576			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.98134	100.00000	7.96368			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.37904	100.00000	16.34299			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.17590	100.00000	10.15350			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	0.32490	100.00000	0.32419			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02541	100.00000	0.02536			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.29579	100.00000	17.26298			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.91013	100.00000	12.88564			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.91013	100.00000	12.88564			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.23411	100.00000	7.22038			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.23411	100.00000	7.22038			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.08005	100.00000	6.06809			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>963,263,952,373,540.00</b>	<b>,507,477,410</b>	<b>98 453 748 933.00</b>	
<b>Grand Total:</b>											<b>3,264,453,677,860.00</b>	<b>507,511,487</b>	<b>98 455 276 435.00</b>	