



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 23/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.50990	8.50990	8.32660	8.32660		15.26	317,402,250.20	37,298	259,846.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,178.71090	1.17871	1,361.403	18.47	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.11090	0.00211	1.503	18.47	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,029.91830	1.02992	1,212.204	17.43	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			3.31830	0.00332	2.304	17.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			931.12620	0.93113	1,112.983	16.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			4.52620	0.00453	3.083	16.74	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			597.78880	0.59779	770.593	14.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			21.18880	0.02119	10.693	14.83	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			318.08390	0.31808	457.320	14.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			91.48390	0.09148	47.420	14.20	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			833.37250	0.83337	1,014.052	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			6.77250	0.00677	4.152	16.05	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			643.66200	0.64366	818.310	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			17.06200	0.01706	8.410	14.92	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			223.57300	0.22357	341.870	14.62	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			156.97300	0.15697	91.970	14.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			465.77200	0.46577	630.992	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			39.17200	0.03917	21.092	14.56	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			388.09210	0.38809	541.953	14.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			61.49210	0.06149	32.053	14.38	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			118.84450	0.11884	187.874	15.56	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			342.24450	0.34224	227.974	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			256.42990	0.25643	382.826	14.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			129.82990	0.12983	72.926	14.46	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			228.83360	0.22883	348.493	14.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			152.23360	0.15223	88.593	14.60	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			71.11760	0.07112	113.896	17.05	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			544.51760	0.54452	403.996	17.05	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			164.09950	0.16410	257.831	14.99	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			237.49950	0.23750	147.931	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			132.30770	0.13231	207.727	15.26	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			305.70770	0.30571	197.827	15.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			34.97340	0.03497	54.839	19.59	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			908.37340	0.90837	744.939	19.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			106.80920	0.10681	169.890	15.85	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			380.20920	0.38021	259.990	15.85	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			78.35160	0.07835	125.772	16.75	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			501.75160	0.50175	365.872	16.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			29.60250	0.02960	46.590	20.25	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,003.00250	1.00300	836.690	20.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			49.19790	0.04920	77.630	18.27	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			722.59790	0.72260	567.730	18.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			41.41650	0.04142	65.020	18.93	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			814.81650	0.81482	655.120	18.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.60500	8.60500	8.42000	8.42000		16.30	39,256,010.00	4,562	54,731.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			389.97190	0.38997	498.341	15.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			269.97190	0.26997	193.341	15.27	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			274.74700	0.27475	353.674	16.30	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			454.74700	0.45475	348.674	16.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			219.98630	0.21999	284.656	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			599.98630	0.59999	479.656	17.16	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			178.42360	0.17842	230.760	18.03	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			758.42360	0.75842	625.761	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			161.38510	0.16139	208.563	18.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			841.38510	0.84139	703.563	18.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			110.85250	0.11085	143.134	20.23	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,190.85250	1.19085	1,038.134	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			524.65450	0.52465	661.682	14.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			154.65450	0.15465	106.682	14.76	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			55.35710	0.05536	70.776	23.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,035.35710	2.03536	1,865.776	23.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			31.41900	0.03142	45.158	26.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,711.41900	2.71142	2,540.158	26.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			591.60990	0.59161	738.835	14.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			121.60990	0.12161	83.835	14.77	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			555.83320	0.55583	699.753	14.77	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			135.83320	0.13583	94.753	14.77	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.70510	8.70510	8.51880	8.51880		16.79	6,441,774.00	740	20,295.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			139.80950	0.13981	170.662	22.02	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,821.00950	1.82101	1,665.562	22.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			115.54560	0.11555	141.452	23.17	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,146.74560	2.14675	1,986.352	23.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			284.31450	0.28431	348.156	18.22	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			865.51450	0.86551	743.056	18.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			99.78100	0.09978	121.502	24.10	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,430.98100	2.43098	2,266.402	24.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			207.33250	0.20733	254.764	19.84	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,238.53250	1.23853	1,099.664	19.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			707.66480	0.70766	848.353	14.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			188.86480	0.18886	143.253	14.92	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			643.44580	0.64345	778.453	15.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			224.64580	0.22465	173.353	15.02	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.79730	8.79730	8.60990	8.60990		17.24	0.00	0	2,866.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			493.78140	0.49378	584.455	17.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			643.88140	0.64388	547.155	17.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			500.37340	0.50037	591.834	17.04	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			630.47340	0.63047	534.534	17.04	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			497.06380	0.49706	588.128	17.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			637.16380	0.63716	540.828	17.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88980	8.88980	8.69920	8.69920		17.60	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			605.00750	0.60501	695.289	17.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			905.80750	0.90581	805.489	17.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,023.02410	1.02302	1,157.581	15.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			323.82410	0.32382	267.781	15.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.18400	9.18400	8.98090	8.98090		18.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,440.70640	1.44071	1,566.057	16.02	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			459.80640	0.45981	382.057	16.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.77390	10.77390	10.59070	10.59070		20.98	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.50990	8.50990	8.32660	8.32660		15.26	0.00	0	953.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			13,518.32180	0.13518	21,237.252	15.23	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			29,858.32180	0.29858	19,247.252	15.23	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			10,680.91800	0.10681	16,989.010	15.85	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			38,020.91800	0.38021	25,999.010	15.85	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.60500	8.60500	8.42000	8.42000		16.30	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,787.26690	0.27787	35,777.537	16.26	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			44,787.26690	0.44787	34,277.537	16.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.70510	8.70510	8.51880	8.51880			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	1,510.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			17,120.00000	0.17120	0.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.79730	8.79730	8.60990	8.60990		17.24	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			49,378.13950	0.49378	58,445.515	17.11	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			64,388.13950	0.64388	54,715.515	17.11	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			50,037.33850	0.50037	59,183.397	17.04	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			63,047.33850	0.63047	53,453.397	17.04	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			49,706.37510	0.49706	58,812.791	17.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			63,716.37510	0.63716	54,082.791	17.07	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.19580	13.19580	13.01640	13.01640		12.88	9,263,451.60	702	13,551.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,673.10510	1.67311	1,851.991	18.56	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			6.70510	0.00671	6.191	18.56	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			892.20880	0.89221	1,068.980	14.47	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			25.80880	0.02581	23.180	14.47	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			126.17790	0.12618	174.671	13.64	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			559.77790	0.55978	428.871	13.64	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			61.20170	0.06120	89.148	14.84	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			894.80170	0.89480	743.348	14.84	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.34200	13.34200	13.16070	13.16070		13.56	1,334,200.00	100	1,818.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			364.12360	0.36412	441.581	13.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			573.42360	0.57342	469.581	13.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			311.54640	0.31155	377.555	14.08	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			700.84640	0.70085	585.555	14.08	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			274.37700	0.27438	331.856	14.47	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			813.67700	0.81368	689.856	14.47	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			181.45980	0.18146	218.241	15.74	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,220.75980	1.22076	1,076.241	15.74	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.49810	13.49810	13.31430	13.31430		16.95	0.00	0	1,905.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			859.79190	0.85979	978.103	22.86	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,075.49190	1.07549	1,010.003	22.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10860	0.10860	0.10610	0.10610		18.34	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			159.58120	0.00160	266.058	19.41	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			549.58120	0.00550	406.058	19.41	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11000	0.11000	0.10740	0.10740		17.96	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			407.09920	0.00407	531.408	19.29	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			667.09920	0.00667	531.408	19.29	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.31810	10.31810	10.13810	10.13810		11.39	4,436,783.00	430	25,940.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			703.41610	0.70342	877.338	13.17	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			15.31610	0.01532	9.238	13.17	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			433.92910	0.43393	591.153	11.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			45.82910	0.04583	23.053	11.58	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			320.75420	0.32075	460.495	11.32	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			82.65420	0.08265	42.395	11.32	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			153.43400	0.15343	247.425	11.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			215.33400	0.21533	129.325	11.37	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			18.73770	0.01874	28.272	15.74	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,080.63770	1.08064	910.172	15.74	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			16.42650	0.01643	25.883	16.00	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,128.32650	1.12833	957.783	16.00	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.44750	10.44750	10.26540	10.26540		12.97	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			168.12110	0.16812	219.132	14.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			722.72110	0.72272	591.632	14.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			145.75970	0.14576	188.873	14.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			830.35970	0.83036	691.373	14.54	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			138.15030	0.13815	178.745	14.71	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			872.75030	0.87275	731.245	14.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			276.03880	0.27604	360.507	12.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			410.63880	0.41064	313.007	12.88	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			124.37930	0.12438	160.362	15.04	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			958.97930	0.95898	812.862	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			84.05640	0.08406	106.561	16.38	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,318.65640	1.31866	1,159.061	16.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			827.97710	0.82798	990.099	12.48	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			62.57710	0.06258	42.599	12.48	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			311.79380	0.31179	408.854	12.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			346.39380	0.34639	261.354	12.69	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.58660	10.58660	10.40250	10.40250		13.55	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			272.46060	0.27246	333.323	14.46	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			839.96060	0.83996	716.723	14.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.85960	10.85960	10.67020	10.67020		14.16	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			522.06850	0.52207	602.600	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,051.86850	1.05187	943.000	14.67	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.03928	104.03928	104.03526	104.03526			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,045.26000	4.04526	4,049.280		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			4,035.26000	4.03526	4,039.280		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			4,025.26000	4.02526	4,029.280		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future			105.36601	105.36601	105.36294	105.36294			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			5,372.94000	5.37294	5,376.010		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			5,362.94000	5.36294	5,366.010		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			5,352.94000	5.35294	5,356.010		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	02/08/2012	Bond Future			101.79222	101.79222	101.78690	101.78690			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			3,796.90000	3.79690	3,802.220		0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Call			3,786.90000	3.78690	3,792.220		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Call			3,776.90000	3.77690	3,782.220		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			103.09028	103.09028	103.08576	103.08576			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,095.76000	4.09576	4,100.280		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			4,085.76000	4.08576	4,090.280		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			4,075.76000	4.07576	4,080.280		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			108.59159	108.59159	108.58586	108.58586			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			5,595.86000	5.59586	5,601.590		0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Call			5,585.86000	5.58586	5,591.590		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Call			5,575.86000	5.57586	5,581.590		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			109.97633	109.97633	109.97168	109.97168			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			5,981.68000	5.98168	5,986.330		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			5,971.68000	5.97168	5,976.330		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			5,961.68000	5.96168	5,966.330		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AL7T	On	02/08/2012	Index Future			466.75600	466.75600	470.29800	470.29800			0.00	0	13.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			472.70800	472.70800	476.30000	476.30000			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			479.45900	479.45900	483.13600	483.13600			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			419.09800	419.09800	422.45000	422.45000			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			424.44200	424.44200	427.84100	427.84100			0.00	0	0.00
ALBI	On	07/02/2013	Index Future			430.50400	430.50400	433.98100	433.98100			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.69350	8.69350	8.59910	8.59910		10.71	869,350.00	100	7,683.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			257.82600	0.25783	322.901	11.04	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			78.72600	0.07873	49.401	11.04	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.72810	8.72810	8.63130	8.63130		11.99	1,745,620.00	200	9,816.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			357.41280	0.35741	413.445	11.96	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			186.11280	0.18611	145.345	11.96	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.76860	8.76860	8.67020	8.67020		12.53	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			436.65550	0.43666	486.386	12.28	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			276.45550	0.27646	227.786	12.28	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			10.08490	10.08490	9.98820	9.98820		15.57	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.35200	8.35200	8.23130	8.23130		11.03	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			127.42780	0.12743	187.938	11.03	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			166.12780	0.16613	105.938	11.03	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.42930	8.42930	8.30740	8.30740		11.47	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			223.29280	0.22329	281.839	11.42	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			265.89280	0.26589	202.539	11.42	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.19290	0.19290	0.22020	0.22020			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.04310	0.04310	0.02720	0.02720			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.10120	0.10120	0.16680	0.16680			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.05750	0.05750	0.03990	0.03990			0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	17/09/2012			0.11290	0.11290	0.17680	0.17680			0.00	0	12,800.00
CF CAN	On	17/09/2012			0.12840	0.12840	0.09710	0.09710			0.00	0	4,800.00
CHF / R	On	17/09/2012			8.59470	8.59470	8.44710	8.44710		13.19	0.00	0	25.00
CHF / R	On	17/09/2012	8.91	Call			64.60320	0.06460	83.375	14.87	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			527.50320	0.52750	398.675	14.87	0.00	0	0.00
CHF / R	On	14/12/2012			8.71410	8.71410	8.56330	8.56330		14.65	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Call			187.90320	0.18790	218.728	16.12	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			664.60320	0.66460	544.628	16.12	0.00	0	0.00
DAAN	On	24/07/2012			8.44980	8.44980	8.26650	8.26650		16.09	0.00	0	0.00
DAAN	On	24/07/2012	8.19	Call			94.80690	0.09481	259.966	23.27	0.00	0	0.00
DAAN	On	24/07/2012	8.19	Put			18.30690	0.01831	0.166	23.27	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Call			86.98910	0.08699	250.005	22.99	0.00	0	0.00
DAAN	On	24/07/2012	8.20	Put			20.48910	0.02049	0.205	22.99	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Call			79.41210	0.07941	240.053	22.72	0.00	0	0.00
DAAN	On	24/07/2012	8.21	Put			22.91210	0.02291	0.253	22.72	0.00	0	0.00
DAAN	On	24/07/2012	8.41	Call			0.00000	0.00000	54.244	17.20	0.00	0	0.00
DAAN	On	24/07/2012	8.41	Put			0.00000	0.00000	14.444	17.20	0.00	10,000	10,000.00
DAAN	On	24/07/2012	8.46	Call			0.00000	0.00000	24.313	16.50	0.00	0	0.00
DAAN	On	24/07/2012	8.46	Put			0.00000	0.00000	34.513	16.50	0.00	10,000	10,000.00
DAAO	On	27/07/2012			8.67790	8.67790	8.58530	8.58530		10.56	0.00	0	0.00
DAAO	On	27/07/2012	8.54	Call			77.29110	0.07729	144.689	12.94	0.00	0	0.00
DAAO	On	27/07/2012	8.54	Put			31.99110	0.03199	6.789	12.94	0.00	0	0.00
DAAO	On	27/07/2012	8.55	Call			70.43090	0.07043	135.553	12.73	0.00	0	0.00
DAAO	On	27/07/2012	8.55	Put			35.13090	0.03513	7.653	12.73	0.00	0	0.00
DAAO	On	27/07/2012	8.56	Call			63.84410	0.06384	126.534	12.51	0.00	0	0.00
DAAO	On	27/07/2012	8.56	Put			38.54410	0.03854	8.634	12.51	0.00	0	0.00
DAAO	On	27/07/2012	8.57	Call			57.54700	0.05755	117.645	12.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAO	On	27/07/2012	Any day expiry	8.57	Put			42.24700	0.04225	9.745	12.29	0.00	0	10,000.00
DAAO	On	27/07/2012	Any day expiry	8.59	Call			45.88330	0.04588	100.334	11.86	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.59	Put			50.58330	0.05058	12.434	11.86	0.00	0	5,000.00
DAAP	On	27/07/2012	Any day expiry			6.66160	6.66160	6.60990	6.60990		15.36	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Call			41.87570	0.04188	68.640	16.15	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Put			51.97570	0.05198	27.040	16.15	0.00	0	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.59	Call			56.84140	0.05684	91.125	16.94	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Put			36.94140	0.03694	19.525	16.94	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Call			50.75180	0.05075	83.377	16.68	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Put			40.85180	0.04085	21.777	16.68	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Call			46.14140	0.04614	75.875	16.42	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Put			46.24140	0.04624	24.275	16.42	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry			8.45440	8.45440	8.27000	8.27000		14.83	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Call			0.00000	0.00000	226.895	16.51	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Put			0.00000	0.00000	12.495	16.51	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Call			0.00000	0.00000	218.076	16.43	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Put			0.00000	0.00000	13.676	16.43	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Call			0.00000	0.00000	209.355	16.35	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Put			0.00000	0.00000	14.955	16.35	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Call			0.00000	0.00000	101.399	15.23	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Put			0.00000	0.00000	46.999	15.23	0.00	10,000	10,000.00
DAUS	On	31/07/2012	Any day expiry			8.45550	8.45550	8.27340	8.27340		15.01	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			874.00000	0.87400	1,056.000	26.32	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	26.32	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			555.00000	0.55500	736.000	22.92	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			2.00000	0.00200	1.000	22.92	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			87.00000	0.08700	222.000	16.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			64.00000	0.06400	17.000	16.42	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
DAUS	On	31/07/2012	Any day expiry	8.51	Call			18.00000	0.01800	55.000	15.73	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			255.00000	0.25500	110.000	15.73	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.49080	8.49080	8.30800	8.30800		15.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			189.00000	0.18900	309.000	14.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			131.00000	0.13100	68.000	14.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			93.00000	0.09300	161.000	15.34	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			295.00000	0.29500	180.000	15.34	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			911.00000	0.91100	1,092.000	17.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			3.00000	0.00300	1.000	17.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			600.00000	0.60000	776.000	15.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			12.00000	0.01200	5.000	15.67	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.52210	8.52210	8.33850	8.33850		15.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			644.00000	0.64400	816.000	14.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			26.00000	0.02600	14.000	14.89	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			258.00000	0.25800	375.000	14.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			170.00000	0.17000	103.000	14.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			155.00000	0.15500	232.000	15.50	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			327.00000	0.32700	220.000	15.50	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			946.00000	0.94600	1,127.000	16.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			8.00000	0.00800	5.000	16.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.55750	8.55750	8.37320	8.37320		15.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			224.00000	0.22400	306.000	15.79	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			361.00000	0.36100	259.000	15.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			990.00000	0.99000	1,170.000	16.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			17.00000	0.01700	13.000	16.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			699.00000	0.69900	864.000	14.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			46.00000	0.04600	27.000	14.79	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			330.00000	0.33000	445.000	14.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			207.00000	0.20700	138.000	14.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.58990	8.58990	8.40510	8.40510		16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.72	Call			748.00000	0.74800	910.000	14.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			63.00000	0.06300	40.000	14.87	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			280.00000	0.28000	366.000	15.96	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			385.00000	0.38500	286.000	15.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.61900	8.61900	8.43390	8.43390		16.26	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			789.00000	0.78900	950.000	14.81	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			75.00000	0.07500	51.000	14.81	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			325.00000	0.32500	414.000	15.95	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			401.00000	0.40100	305.000	15.95	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.59158	92.38902	8.41176	94.00736			0.00	0	303.00
ES33	On	01/11/2012	Bond Future			8.67855	89.78989	8.49330	91.42973			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			6,016.84000	6.01684	4,377.000		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			8.77195	91.07264	8.57995	92.74240			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			353.53000	0.35353	2,023.290		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			264.84000	0.26484	1,934.600		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			176.28000	0.17628	1,846.040		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			419.17900	419.17900	422.25800	422.25800			0.00	0	263.00
GOVI	On	02/08/2012	GOVI	398.23	Call			240,280.00000	24.02800	209,490.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			424.52500	424.52500	427.64700	427.64700			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			236,870.00000	23.68700	205,650.000		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			430.58800	430.58800	433.78500	433.78500			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			7,950.00000	0.79500	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			0.00000	0.00000	24,020.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			7,850.00000	0.78500	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			0.00000	0.00000	24,120.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			7,750.00000	0.77500	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			0.00000	0.00000	24,220.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			181.92400	181.92400	181.67400	181.67400			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			184.24400	184.24400	183.99200	183.99200			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			186.87500	186.87500	186.63300	186.63300			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			492.13300	492.13300	475.36800	475.36800			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			499.44600	499.44600	482.43000	482.43000			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.04000	94.96000	5.06000	94.94000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.89000	95.11000	4.99000	95.01000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				4.86000	95.14000	4.86000	95.14000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.74000	95.26000	4.72000	95.28000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.71000	95.29000	4.67000	95.33000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.71000	95.29000	4.67000	95.33000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.71000	95.29000	4.67000	95.33000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.75000	95.25000	4.69000	95.31000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.84000	95.16000	4.74000	95.26000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				4.96000	95.04000	4.85000	95.15000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.09000	94.91000	4.99000	95.01000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.24000	94.76000	5.39000	94.61000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.68440	6.68440	6.63140	6.63140		10.40	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				128.43860	0.12844	162.262	10.47	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				87.03860	0.08704	67.862	10.47	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.73400	6.73400	6.67920	6.67920		12.25	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				226.33080	0.22633	259.835	12.16	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				177.13080	0.17713	155.835	12.16	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.43480	128.07158	5.38441	128.23377		2.34	0.00	0	15,580.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,435.15000	2.43515	2,272.960	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.00000	0.00000	0.000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			3,061.16000	3.06116	2,898.970	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			3,683.05000	3.68305	3,520.860	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.51	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			4,914.54000	4.91454	4,752.350	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.55	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.46514	122.90566	5.40910	123.07116		2.32	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,301.34000	1.30134	1,170.250	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			211.34000	0.21134	245.750	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,466.42000	2.46642	2,308.890	2.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.24	Put			41.90000	0.04190	49.870	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.48435	124.66164	5.41813	124.83821		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,445.14000	2.44514	2,292.440	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			173.06000	0.17306	196.930	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.50160	119.37567	5.42083	119.57163		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			1,030.71000	1.03071	933.560	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,202.90000	1.20290	1,301.710	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			1,042.63000	1.04263	944.790	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,190.49000	1.19049	1,288.610	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			1,018.87000	1.01887	922.410	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,215.40000	1.21540	1,314.900	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.34910	129.00884	7.18910	130.69578		11.60	0.00	0	34,408.00
R186	On	02/08/2012	Bond Future	7.66	Call			4,927.17000	4.92717	3,305.720	11.74	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			49.78000	0.04978	115.270	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			5,314.81000	5.31481	3,674.020	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			35.15000	0.03515	81.300	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			5,900.00000	5.90000	4,239.340	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			20.36000	0.02036	46.640	11.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			11,098.59000	11.09859	9,411.670	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.04000	0.00004	0.060	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			15,299.10000	15.29910	13,612.160	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.00000	0.00000	0.000	12.45	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			8,240.53000	8.24053	6,555.310	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			1.72000	0.00172	3.440	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			10,628.75000	10.62875	8,941.850	12.23	0.00	0	8,750.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.25	Put			0.08000	0.00008	0.120	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			17,405.85000	17.40585	15,718.910	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	12.45	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			14,404.39000	14.40439	12,717.450	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.00000	0.00000	0.000	12.45	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			15,210.08000	15.21008	13,523.140	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	0.000	12.45	0.00	0	2,700.00
R186	On	01/11/2012	Bond Future			7.41629	130.65395	7.25092	132.36371		11.38	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			12,408.55000	12.40855	10,813.490	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			251.27000	0.25127	365.970	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			15,109.54000	15.10954	13,452.330	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			102.09000	0.10209	154.640	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			6,872.82000	6.87282	5,568.660	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,121.34000	1.12134	1,526.940	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			8,269.02000	8.26902	6,859.940	11.79	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			774.02000	0.77402	1,074.700	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.48565	127.22997	7.31349	128.97326		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			12,204.28000	12.20428	10,750.340	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,110.27000	1.11027	1,399.620	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			3,188.26000	3.18826	2,498.870	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,450.41000	6.45041	7,504.310	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.54933	128.77708	7.37000	130.55981		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			6,015.61000	6.01561	5,078.350	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,614.90000	5.61490	6,460.370	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,914.69000	5.91469	4,987.270	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,714.11000	5.71411	6,569.420	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,965.04000	5.96504	5,032.690	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,664.34000	5.66434	6,514.720	12.63	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.89363	218.89363	218.96830	218.96830			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			681.70000	0.68170	756.370		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.18565	215.18565	215.26347	215.26347			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			3,726.53000	3.72653	3,804.350		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			3,736.53000	3.73653	3,814.350		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			3,746.53000	3.74653	3,824.350		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			268.71682	268.71682	268.70744	268.70744			0.00	0	5,418.00
R197	On	02/08/2012	Bond Future	256.15	Call			12,557.44000	12.55744	12,566.820		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future			272.14348	272.14348	272.13661	272.13661			0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,146.61000	5.14661	5,153.480		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,136.61000	5.13661	5,143.480		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,126.61000	5.12661	5,133.480		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.90830	109.61618	4.81657	109.83042		1.55	0.00	0	1,560.00
R201	On	02/08/2012	Bond Future	5.20	Call			892.28000	0.89228	678.590	1.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	5.20	Put			0.31000	0.00031	0.860	1.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.87570	111.01397	4.77167	111.23203		1.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			805.65000	0.80565	636.140	1.45	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			98.54000	0.09854	147.090	1.45	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.80074	108.19113	4.67620	108.42000		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			809.85000	0.80985	658.720	1.50	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			252.67000	0.25267	330.410	1.50	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.72331	109.50676	4.57027	109.75376		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			258.39000	0.25839	192.890	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,120.21000	1.12021	1,301.710	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			262.97000	0.26297	196.570	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,108.46000	1.10846	1,289.060	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			267.61000	0.26761	200.320	1.52	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,096.76000	1.09676	1,276.470	1.52	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			195.13897	195.13897	195.12858	195.12858			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			6,688.58000	6.68858	6,698.970		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future			197.62732	197.62732	197.61880	197.61880			7,114,583.52	36	36.00
R202	On	01/11/2012	Bond Future	191.99	Call			5,628.80000	5.62880	5,637.320		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			5,618.80000	5.61880	5,627.320		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			5,608.80000	5.60880	5,617.320		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			5.94189	113.27882	5.84156	113.74271		4.90	0.00	0	13,406.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	6.60	Call			3,448.61000	3.44861	2,984.720	5.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.17000	0.00017	0.170	5.04	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,556.17000	4.55617	4,092.280	5.13	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.00000	0.00000	0.000	5.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			5,866.96000	5.86696	5,403.070	5.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	5.24	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			6,083.49000	6.08349	5,619.600	5.26	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	5.26	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			7,583.89000	7.58389	7,120.000	5.28	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	5.28	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			5.99154	110.56832	5.88469	111.03928		4.57	0.00	0	1,636.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,328.54000	4.32854	3,885.810	4.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			77.70000	0.07770	105.930	4.80	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.03997	112.14781	5.92364	112.63332		4.91	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			2,043.89000	2.04389	1,760.290	4.88	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,267.38000	1.26738	1,469.290	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,514.00000	4.51400	4,103.240	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			359.99000	0.35999	434.740	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.08421	109.35490	5.95666	109.86195		5.17	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,874.90000	1.87490	1,625.980	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,101.07000	2.10107	2,359.200	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,894.64000	1.89464	1,644.080	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,080.85000	2.08085	2,337.340	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,855.28000	1.85528	1,608.010	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,121.43000	2.12143	2,381.210	5.11	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.23270	110.19312	6.13259	110.74364		6.29	0.00	0	3,917.00
R204	On	02/08/2012	Bond Future	7.15	Call			5,439.89000	5.43989	4,889.360	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	7.15	Put			0.01000	0.00001	0.000	6.61	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.28741	111.59825	6.18192	112.15694		5.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,455.86000	5.45586	4,931.590	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			107.83000	0.10783	142.250	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.34091	109.16161	6.22782	109.73601		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,695.03000	5.69503	5,206.090	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			444.08000	0.44408	529.540	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.39346	110.48903	6.27141	111.08594		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,602.18000	2.60218	2,291.190	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,511.00000	2.51100	2,796.920	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,627.25000	2.62725	2,314.440	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,487.06000	2.48706	2,771.160	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,652.46000	2.65246	2,337.820	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,463.29000	2.46329	2,745.560	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.92715	103.99253	4.81393	104.15184		1.00	0.00	0	1,120.00
R206	On	02/08/2012	Bond Future	5.19	Call			528.09000	0.52809	369.550	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.21000	0.00021	0.980	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.86999	105.31862	4.73132	105.48101		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			458.11000	0.45811	341.670	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			85.46000	0.08546	131.410	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.71796	103.05765	4.52934	103.22970		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			422.66000	0.42266	323.050	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			212.32000	0.21232	284.760	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.52539	104.31086	4.25076	104.49963		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			146.05000	0.14605	101.250	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.39	Put			741.61000	0.74161	885.580	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			147.86000	0.14786	102.620	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			736.47000	0.73647	880.000	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			149.69000	0.14969	104.010	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			731.35000	0.73135	874.440	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.45777	105.06799	6.33261	105.82212		7.33	0.00	0	28,573.00
R207	On	02/08/2012	Bond Future	7.51	Call			6,837.54000	6.83754	6,083.410	7.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	0.000	7.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.51347	106.40778	6.38255	107.17261		7.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,844.83000	6.84483	6,119.590	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			98.55000	0.09855	138.140	7.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.56988	104.28792	6.43111	105.07106		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			7,086.11000	7.08611	6,401.220	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			395.44000	0.39544	493.690	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.62634	105.55607	6.47872	106.36365		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,772.73000	2.77273	2,370.680	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,985.83000	2.98583	3,391.360	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,799.72000	2.79972	2,395.190	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,957.73000	2.95773	3,360.780	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,826.86000	2.82686	2,419.850	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,929.82000	2.92982	3,330.390	7.66	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.61798	103.22648	6.48788	104.08203		8.29	10,322,648.00	100	17,876.00
R208	On	02/08/2012	Bond Future	7.20	Call			4,576.49000	4.57649	3,721.800	8.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	7.20	Put			1.37000	0.00137	2.230	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			6,425.55000	6.42555	5,570.000	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.02000	0.00002	0.020	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			8,232.05000	8.23205	7,376.500	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.95	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			10,862.02000	10.86202	10,006.470	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.67549	101.15033	6.54003	102.01784		8.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,276.92000	7.27692	6,463.630	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			138.47000	0.13847	192.690	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,811.42000	2.81142	2,248.140	8.47	0.00	0	5,180.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,091.59000	1.09159	1,395.820	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			6,184.56000	6.18456	5,402.460	8.91	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			231.13000	0.23113	316.540	8.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.73339	102.59540	6.59082	103.48245		8.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,592.19000	7.59219	6,824.920	8.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			480.38000	0.48038	600.160	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.78701	100.44989	6.63657	101.36218		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			3,243.35000	3.24335	2,773.120	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,161.49000	3.16149	3,603.550	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			3,274.24000	3.27424	2,801.230	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,131.49000	3.13149	3,570.770	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			3,212.61000	3.21261	2,745.170	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,191.70000	3.19170	3,636.550	8.95	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			7.96864	84.02122	7.78867	85.67834		16.67	0.00	0	6,295.00
R209	On	02/08/2012	Bond Future	8.91	Call			9,544.26000	9.54426	7,887.230	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.14000	0.00014	0.230	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.03223	81.95148	7.84745	83.63059		17.09	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			9,974.82000	9.97482	8,465.150	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			384.03000	0.38403	553.470	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.09822	83.12224	7.90757	84.83133		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			10,717.24000	10.71724	9,315.490	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,170.22000	1.17022	1,477.560	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.15690	80.99131	7.96030	82.73291		19.28	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			5,708.99000	5.70899	4,780.820	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,442.19000	5.44219	6,255.620	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			5,753.27000	5.75327	4,820.610	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,396.94000	5.39694	6,205.880	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			5,797.70000	5.79770	4,860.570	19.15	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,351.99000	5.35199	6,156.460	19.15	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			149.28373	149.28373	147.74963	147.74963			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			5,089.63000	5.08963	6,623.730		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future			149.37619	149.37619	147.82416	147.82416			0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Call			2,834.16000	2.83416	4,386.190		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			2,824.16000	2.82416	4,376.190		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			2,814.16000	2.81416	4,366.190		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			121.25572	121.25572	121.25479	121.25479			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			894.79000	0.89479	895.720		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.80196	122.80196	122.80220	122.80220			0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Call			812.20000	0.81220	811.960		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			802.20000	0.80220	801.960		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			792.20000	0.79220	791.960		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			123.56689	123.56689	124.08566	124.08566			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			6,695.66000	6.69566	6,176.890		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.14256	125.14256	125.66918	125.66918			0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,679.18000	3.67918	3,152.560		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			3,669.18000	3.66918	3,142.560		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,659.18000	3.65918	3,132.560		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			7.81391	95.13231	7.63391	96.80118		14.60	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			9,604.80000	9.60480	7,936.010	15.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.10000	0.00010	0.180	15.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.88124	92.81264	7.69611	94.50373		14.95	35,732,866.40	385	385.00
R213	On	01/11/2012	Bond Future	7.75	Call			3,224.91000	3.22491	2,342.370	14.80	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,728.01000	2.72801	3,536.560	14.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			9,904.59000	9.90459	8,384.350	15.76	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			369.94000	0.36994	540.790	15.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.95270	94.13842	7.76115	95.86028		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			10,747.84000	10.74784	9,338.120	16.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,159.64000	1.15964	1,471.780	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.01360	91.74876	7.81564	93.50475		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			5,701.11000	5.70111	4,767.430	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,303.37000	5.30337	6,125.680	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			5,612.00000	5.61200	4,687.490	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,393.28000	5.39328	6,224.760	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			5,656.47000	5.65647	4,727.370	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,348.18000	5.34818	6,175.070	16.70	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.03831	85.69853	7.85330	87.49773			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			9,806.97000	9.80697	8,007.770		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.10102	83.51086	7.91111	85.33393			0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Call			765.28000	0.76528	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			0.00000	0.00000	1,057.790		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			861.47000	0.86147	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	961.600		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			957.48000	0.95748	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future	8.01	Put			0.00000	0.00000	865.590		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future			1.32790	1.32790	1.30250	1.30250		14.58	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Call			196.05180	0.01961	302.905	15.09	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Put			471.05180	0.04711	323.905	15.09	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future			1.33830	1.33830	1.31320	1.31320		16.07	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Call			411.33000	0.04113	524.651	15.89	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Put			679.33000	0.06793	541.651	15.89	0.00	0	0.00

**Total for Derivatives :** **433,919,536.72**    **74,653**    **1,462,001.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	10.06981	100.00000	10.04541			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.91684	100.00000	20.87080		5,000,000,000,000.00		50,000,000	50,000,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.04116	100.00000	9.01926			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.09102	5.00000	127.07397		500,000,000,000.00		100,000,000	68,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	94.76834	100.00000	94.53319			0.00	0	18,450,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.10846	100.00000	21.06199		123,600,000,000.00		1,236,000	16,024,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.58594	100.00000	36.50541			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	11.04061	100.00000	11.01386			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.24263	100.00000	14.21127		7,500,000,000,000.00		75,000,000	20,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	40.51671	100.00000	40.41857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.19983	100.00000	29.13173			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.76622	100.00000	17.72318			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	28.81156	100.00000	28.74177			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.13219	100.00000	11.10522			0.00	0	3,800,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.35256	100.00000	8.33232			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.18006	100.00000	8.16025			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.29952	100.00000	8.27942			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	25.83181	100.00000	25.77495			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.31770	100.00000	18.27332			0.00	0	1,000,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	27.83927	100.00000	27.77799		1,500,000,000.00	0.00	15,000	5,015,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	21.82224	100.00000	21.76937			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	17.84059	100.00000	17.79737			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.53100	100.00000	10.50548			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	72.71845	100.00000	72.55663			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	51.52740	100.00000	51.41397		26,800,000,000.00	0.00	268,000	861,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	42.16951	100.00000	42.06735		70,000,000,000.00	0.00	700,000	350,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	65.48843	100.00000	65.32979			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	83.03030	100.00000	82.90469			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	96.69498	100.00000	96.44447			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	37.06578	100.00000	36.97934			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.31205	100.00000	20.26468			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.22428	8.00000	91.19276			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.87831	100.00000	98.61741			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.34332	100.00000	19.30075			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.45535	100.00000	15.41790			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.78139	9.58000	100.75547			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.02096	100.00000	10.99427			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.57898	100.00000	13.53658			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.73001	4.50000	100.70456			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.40357	100.00000	5.39089			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.37269	100.00000	18.32962			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.75904	100.00000	4.74788			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	88.98707	100.00000	88.77955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	5.13157	100.00000	5.11955			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.19303	100.00000	2.18888			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.19303	100.00000	2.18888			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.99800	6.82500	100.97942			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.98298	100.00000	11.95999			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.32554	100.00000	10.30053			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.02570	100.00000	11.00443			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.68063	100.00000	21.63458			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.06194	100.00000	10.04264			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.52811	100.00000	9.50978			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.44566	100.00000	19.40815			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.61054	100.00000	18.57454			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.91456	100.00000	9.88360			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.70521	100.00000	9.67490			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	17.90365	100.00000	17.86902			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.11429	100.00000	22.07955			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.00839	100.00000	15.95252			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.26483	100.00000	16.23337			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.60354	100.00000	15.57335			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.30508	100.00000	15.27548			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.03925	100.00000	10.00571			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.13435	100.00000	21.02040			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.87015	100.00000	54.76605			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.39621	100.00000	9.35489			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.11343	100.00000	14.08236			88,400,000,000.00	884,000	7,773,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.76215	100.00000	19.71865			94,800,000,000.00	948,000	7,635,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.42057	100.00000	9.39972			20,042,400,000,000.00	200,424,000	50,013,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.90225	100.00000	11.87605			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.22539	100.00000	17.18748			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.78670	100.00000	29.71688			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.97994	4.00000	117.95170			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.42594	100.00000	5.41315			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.01008	100.00000	3.00299			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	46.09134	100.00000	45.97968			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	59.54605	100.00000	59.40180			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	59.86557	100.00000	59.72054			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.46927	100.00000	19.42210			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.17758	100.00000	44.07055			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	55.44386	100.00000	55.30954			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	44.17758	100.00000	44.07055			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	66.47899	100.00000	66.31794			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	59.85453	100.00000	59.72278			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.83470	13.50000	104.79749			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.11293	100.00000	17.07147			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.39087	100.00000	17.34875			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.33770	100.00000	21.28600			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	83.03954	100.00000	82.85419			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	40.93751	100.00000	40.83834			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	40.89349	100.00000	40.79442			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	16.83498	100.00000	16.79420			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On	22/10/2018	Spot Bond			100.00000	1.32264	100.00000	1.32014			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	67.63337	100.00000	67.46773			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	67.63337	100.00000	67.46773			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	31.51509	100.00000	31.43874			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	40.34679	100.00000	40.24905			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.38445	100.00000	13.35906			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	100.65121	100.00000	100.38208			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.24219	100.00000	11.22092			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.24219	100.00000	11.22092			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	41.48042	100.00000	41.37994			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.42449	100.00000	14.38954			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.28043	100.00000	15.24341			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.04293	100.00000	14.00891			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.30074	100.00000	14.26610			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.41418	100.00000	14.37926			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.80545	100.00000	13.77472			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.80545	100.00000	13.77472			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.87892	100.00000	13.84804			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On	20/12/2015	Spot Bond			100.00000	13.83668	100.00000	13.80316			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.87892	100.00000	13.84804			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.73197	100.00000	13.70142			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.62648	100.00000	21.58556			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.69446	100.00000	21.64190			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	88.31132	100.00000	88.10353			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.15027	100.00000	41.05058			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.54022	100.00000	13.50742			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.15027	100.00000	41.05058			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	88.31132	100.00000	88.10353			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.00051	100.00000	8.97870			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.99290	100.00000	8.97111			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.00348	100.00000	8.98168			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.78523	100.00000	8.76396			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.78344	100.00000	40.68464			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.22344	100.00000	9.20110			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	82.83562	100.00000	82.65276			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	56.54029	100.00000	56.40332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On	18/01/2013	Spot Bond			100.00000	82.83562	100.00000	82.65276			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.06440	100.00000	11.03759			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.92176	100.00000	28.85170			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.06235	100.00000	39.97320			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.16516	100.00000	31.08966			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	96.75660	100.00000	96.50593			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.86344	100.00000	7.83252			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.87343	100.00000	7.84249			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.69223	100.00000	6.67953			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	31.56015	100.00000	31.48287			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.66338	100.00000	3.65527			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.48153	100.00000	4.47167			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.62109	100.00000	5.61046			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.81031	100.00000	3.80191			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.95608	100.00000	3.94738			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.53782	100.00000	8.51713			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.08264	100.00000	23.02672			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.08264	100.00000	23.02672			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On	27/01/2014	Spot Bond			100.00000	31.56015	100.00000	31.48287			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.76957	100.00000	22.71440			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.77949	100.00000	21.72672			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.72280	100.00000	21.67018			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.39598	100.00000	8.37565			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.00751	100.00000	10.98085			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.38508	100.00000	8.36476			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.60379	100.00000	9.58242			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	88.48491	100.00000	88.27671			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.65249	100.00000	9.63101			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.77949	100.00000	21.72672			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.15062	100.00000	11.12361			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.45729	100.00000	10.43195			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.57054	100.00000	8.54978			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.16417	100.00000	49.04507			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.24989	100.00000	29.19198			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.97485	100.00000	28.91749			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.38976	100.00000	10.36919			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	31.71820	100.00000	31.64136			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	16.61572	100.00000	16.58283			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	16.43130	100.00000	16.39878			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	16.78930	100.00000	16.75606			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	10.36653	100.00000	10.34600			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	9.95995	100.00000	9.94023			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	16.64827	100.00000	16.61530			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	16.76760	100.00000	16.73440			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	10.84493	100.00000	10.82799			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	13.04171	100.00000	13.01589			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	16.70251	100.00000	16.66944			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	31.16398	100.00000	31.08849			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	20.77061	100.00000	20.72029			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	28.63717	100.00000	28.56780			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	12.23709	100.00000	12.21787			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	9.76808	100.00000	9.74441			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	102.27283	1.75000	102.25617			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	16.35624	100.00000	16.31662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	77.89449	100.00000	77.73648			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.37619	100.00000	16.33652			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.69280	100.00000	9.66931			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.75496	100.00000	8.73375			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.20522	100.00000	8.18534			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	40.40324	100.00000	40.26831			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.18667	100.00000	22.11258			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	77.61814	100.00000	77.46070			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.02236	100.00000	8.98251			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.60579	100.00000	1.59869			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.60579	100.00000	1.59869			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.28580	100.00000	0.28453			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	75.39486	100.00000	75.24615			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	75.37323	100.00000	75.22455			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	63.18570	100.00000	63.04586			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.66203	100.00000	2.65558			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	22.81368	100.00000	22.75842			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.57575	100.00000	23.51863			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.08379	100.00000	24.02545			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.92173	100.00000	11.89549			37,800,000,000.00	378,000	7,778,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.17742	100.00000	14.14604			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.80061	100.00000	22.74538			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.47679	100.00000	19.43391			32,300,000,000.00	323,000	14,520,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	21.88826	100.00000	24.85455			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.17915	100.00000	14.14777			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.75528	100.00000	5.74178			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.43933	100.00000	34.36269			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.82366	100.00000	9.79986			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.27134	100.00000	13.24197			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.43662	100.00000	16.38530			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.93610	100.00000	9.90508			0.00	0	1,800,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.21337	100.00000	34.10655			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.72671	100.00000	21.67863			700,000,000.00	7,000	7,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.59421	100.00000	9.57097			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	41.61151	100.00000	41.51070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	47.55928	100.00000	47.45459			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.06754	100.00000	21.01650			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.77057	100.00000	26.71132			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.16797	100.00000	14.13662			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.61387	100.00000	32.53486			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.64407	100.00000	16.60376			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	59.91495	100.00000	59.76980			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.41048	100.00000	17.36830			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.38029	100.00000	17.33818			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.17907	100.00000	13.14714			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.28970	100.00000	17.24781			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.41345	100.00000	13.38096			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.52975	100.00000	16.48972			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.52975	100.00000	16.48972			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.64535	100.00000	14.60988			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.05641	100.00000	15.01993			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.15082	100.00000	16.11169			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.41048	100.00000	17.36830			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.59591	100.00000	15.55813			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.56121	8.00000	100.53957			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.86674	100.00000	12.83556			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.86674	100.00000	12.83556			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.86674	100.00000	12.83556			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.06037	100.00000	23.00451			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	58.35565	100.00000	58.21428			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.31688	100.00000	15.27978			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.59456	100.00000	14.54798			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.30803	100.00000	15.25917			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.72693	100.00000	19.67914			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	18.38982	100.00000	18.34526			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.47281	100.00000	16.43291			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.63369	100.00000	4.62492			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.90659	100.00000	19.85837			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.11723	100.00000	18.07335			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.18348	100.00000	11.15639			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.18348	100.00000	11.15639			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.52136	100.00000	13.48860			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.71602	100.00000	11.68764			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	24.07472	100.00000	24.01640			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	16.78139	100.00000	16.74074			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.62042	100.00000	3.61245			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.63403	100.00000	8.61765			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.64087	100.00000	9.62258			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.11183	100.00000	10.08945			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	33.67567	100.00000	33.59408			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	58.27828	100.00000	58.13711			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	31.78496	100.00000	31.70796			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	30.74187	100.00000	30.66739			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	58.89378	100.00000	58.75111			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	45.95019	100.00000	45.83888			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On	31/03/2013			100.00000	58.47519	100.00000	58.33353			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	8.53549	100.00000	8.51481			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	21.44409	100.00000	21.39214			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	22.50564	100.00000	22.16744			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	50.74057	100.00000	50.62889			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	9.88477	100.00000	10.37229			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	9.93360	100.00000	10.42100			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.08009	100.00000	10.56713			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	10.56838	100.00000	11.05424			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.05668	100.00000	11.54135			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	12.42390	100.00000	12.90527			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.56137	100.00000	3.55274			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.28325	100.00000	10.92745			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.62008	100.00000	11.34989			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.76444	100.00000	11.53093			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.81255	100.00000	11.59128			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.38997	100.00000	12.31546			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	11.15987	100.00000	13.28103			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DUOn	30/10/2016	Spot Bond				100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.78728	100.00000	2.78045			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	8.93471	100.00000	8.91306			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	9.53346	100.00000	9.51036			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	9.69675	100.00000	9.67326			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	106.16754	8.00000	106.14402		8,000,000,000.00	1,000,000	500,000.00	
BG42B On	15/03/2017	Spot Bond				100.00000	10.18664	100.00000	10.16196			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	11.05755	100.00000	11.03076			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.59183	100.00000	1.58798			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	32.22577	100.00000	32.15405		65,100,000,000.00	651,000	24,483,000.00	
BIDC14 On	26/10/2012	Spot Bond				100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
BIDC20 On	02/08/2012	Spot Bond				100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	30.54393	1,000.00000	30.29046			0.00	0	0.00
BIDC22 On	27/07/2012	Spot Bond				100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.00000	13.24512	100.00000	13.21303			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	7.42306	100.00000	7.40508			0.00	0	0.00
BLG1A6 On	21/11/2032	Spot Bond				100.00000	8.42063	100.00000	8.40023			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.26730	100.00000	13.23517			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.63330	100.00000	13.60027			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.29876	100.00000	14.26411			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.07147	100.00000	17.03012			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.93171	100.00000	15.89311			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	60.35075	100.00000	60.20454			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	58.32835	100.00000	58.18705			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	75.43760	100.00000	75.28672			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	41.22501	100.00000	41.09631			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.34365	100.00000	7.32585			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.40880	100.00000	100.14175			0.00	0	800,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.49484	100.00000	29.42991			37,900,000,000.00	379,000	4,572,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.69932	100.00000	19.65595			12,700,000,000.00	127,000	120,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.84329	100.00000	14.80694			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	33.00261	100.00000	32.92266			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.74940	100.00000	16.71252			30,500,000,000.00	305,000	12,090,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.15867	8.00000	120.13305			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	14.20972	100.00000	14.17529			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On	01/02/2019	Spot Bond			8.00000	123.33995	8.00000	123.31337			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.96192	100.00000	17.90585			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.81856	100.00000	12.79034		102,900,000,000.00	1,029,000	5,713,000.00	
CCT01	On	23/06/2023	Spot Bond			100.00000	13.53609	100.00000	13.50613			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.81015	100.00000	12.78180			0.00	0	51,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.96369	100.00000	14.93076			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.47246	100.00000	14.43739			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.60107	12.05000	100.57955			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	67.49356	100.00000	67.33005			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	31.60969	100.00000	31.95104			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.58809	100.00000	23.01678			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	96.87269	100.00000	96.62365			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.20154	100.00000	18.14471			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	88.14425	100.00000	87.93685			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	61.86254	100.00000	61.71268			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.54756	100.00000	33.46629			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	59.89220	100.00000	59.74710			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111 On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	59.89220	100.00000	59.74710			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	59.89220	100.00000	59.74710			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	44.13907	100.00000	44.03214			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	59.91882	100.00000	59.77367			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	59.65255	100.00000	59.50805			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	59.43955	100.00000	59.29556			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	64.12946	100.00000	63.97411			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.93745	100.00000	20.88673			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	58.34390	100.00000	58.20256			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.78181	100.00000	20.73146			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	40.96685	100.00000	40.86761			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.71007	100.00000	40.61145			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.60452	100.00000	21.55218			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	44.28670	100.00000	44.17941			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	44.02695	100.00000	43.92029			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138 On	31/08/2013	Spot Bond			100.00000	44.83219	100.00000	44.72358			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	59.97207	100.00000	59.82679			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	59.78569	100.00000	59.64085			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.22363	100.00000	41.12377			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.50561	100.00000	52.39002			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.59625	13.64000	103.55890			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	48.74556	100.00000	48.63825			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	46.28171	100.00000	46.16958			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	94.19020	100.00000	93.95414			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.16398	100.00000	31.08849			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.43418	100.00000	42.33138			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.43418	100.00000	42.33138			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	55.83661	100.00000	55.70134			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.15227	100.00000	19.10587			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	96.54156	100.00000	96.29338			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.15121	100.00000	14.11692			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.95527	100.00000	13.92146			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.25099	100.00000	35.16560			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	35.25099	100.00000	35.16560			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.25099	100.00000	35.16560			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.24735	100.00000	35.16196			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.25099	100.00000	35.16560			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.25099	100.00000	35.16560			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.04293	100.00000	14.00891			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.25099	100.00000	35.16560			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	93.91281	100.00000	93.67744			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	58.11136	100.00000	57.97059			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	58.46480	100.00000	58.32316			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	58.23610	100.00000	58.09502			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	58.23610	100.00000	58.09502			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.57967	100.00000	28.51043			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.47262	100.00000	11.44483			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66713	100.00000	66.66712			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66713	100.00000	66.66712			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.11164	100.00000	14.07747			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.74686	100.00000	10.72321			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	14.11164	100.00000	14.07747			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.98022	100.00000	10.95361			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.64256	100.00000	35.55621			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.20073	100.00000	37.11061			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	98.55470	100.00000	98.30135			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	96.54939	100.00000	96.30120			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.16646	2.76000	101.15884			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.69900	100.00000	13.66581			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.78176	2.76000	106.75977			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.30918	8.25000	103.28661			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.21380	100.00000	37.12365			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.11164	100.00000	14.07747			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.11164	100.00000	14.07747			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.66962	100.00000	4.65873			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.28651	2.40000	111.26472			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.33996	100.00000	14.30523			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	59.43787	100.00000	59.29388			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	59.75906	100.00000	59.61430			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210 On	20/06/2013	Spot Bond			100.00000	60.52058	100.00000	60.37396			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.46865	100.00000	43.36335			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	19.95363	100.00000	19.90529			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.03425	100.00000	19.98571			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.30584	8.52000	102.28251			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.23553	100.00000	20.18651			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.14574	100.00000	20.09694			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.15311	100.00000	9.13093			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.15311	100.00000	9.13093			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.26837	8.64500	102.24472			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.26837	8.64500	102.24472			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.77735	100.00000	36.68825			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.52317	100.00000	38.42985			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.26879	100.00000	12.24164			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.99062	100.00000	10.96399			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.90795	100.00000	11.87911			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	60.13528	100.00000	59.98960			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	60.15689	100.00000	60.01116			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230 On	17/01/2015	Spot Bond			100.00000	19.77947	100.00000	19.73156			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.77947	100.00000	19.73156			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	39.01892	100.00000	38.94167			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	65.22316	100.00000	65.06516			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	56.18406	100.00000	56.04795			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	56.18406	100.00000	56.04795			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.62593	100.00000	15.59500			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.07345	100.00000	10.04905			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	64.71769	100.00000	64.56091			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.90669	100.00000	10.88510			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.54843	100.00000	17.50592			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.34880	100.00000	10.32373			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.91571	9.35000	103.88962			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.91571	9.35000	103.88962			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.50592	100.00000	17.46350			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.52717	100.00000	17.48471			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.22910	100.00000	15.19221			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	15.17168	100.00000	15.13493			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On	14/03/2015	Spot Bond			100.00000	16.44925	100.00000	16.40940			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.90757	100.00000	14.87146			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	16.04621	100.00000	16.00734			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	16.04621	100.00000	16.00734			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	16.04621	100.00000	16.00734			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	16.04621	100.00000	16.00734			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	16.04621	100.00000	16.00734			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.22316	100.00000	16.18386			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.39906	100.00000	9.37629			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.39906	100.00000	9.37629			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	9.39906	100.00000	9.37629			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	9.39906	100.00000	9.37629			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	9.39906	100.00000	9.37629			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.45206	100.00000	9.42917			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.17372	9.65000	103.14730			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	30.95701	100.00000	30.88201			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	22.87794	100.00000	22.82251			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	57.37128	100.00000	57.19217			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	28.85541	100.00000	28.78551			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	28.85541	100.00000	28.78551			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	8.26804	100.00000	8.24222			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.41362	100.00000	11.38597			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	14.31046	100.00000	14.27579			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	13.02689	100.00000	12.99533			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.58524	100.00000	9.56202			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.53146	100.00000	9.50838			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.58524	100.00000	9.56202			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.34334	100.00000	9.31417			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.76629	100.00000	10.73267			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.73267	100.00000	10.69917			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.56373	100.00000	9.54057			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.49839	100.00000	19.45115			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.18481	100.00000	9.15614			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	18.01345	100.00000	17.95721			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.49300	100.00000	9.46336			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.65008	100.00000	13.60285			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On	20/06/2017	Spot Bond			100.00000	1.59958	100.00000	1.59240			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.58664	100.00000	1.57930			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.58664	100.00000	1.57930			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.56582	100.00000	1.55820			0.00	0	20,000,000.00
CLN39	On	07/02/2016	Spot Bond			100.00000	22.08963	100.00000	22.04047			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	22.08963	100.00000	22.04047			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	59.70657	100.00000	59.57443			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	61.05507	100.00000	60.90716			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	61.02759	100.00000	60.87975			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	95.24324	100.00000	95.02113			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	90.40968	100.00000	90.19776			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	61.01385	100.00000	60.86604			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	62.72418	100.00000	62.58611			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	67.29256	100.00000	67.12775			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	67.29256	100.00000	67.12775			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.36939	100.00000	7.35153			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	59.57880	100.00000	59.44694			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	59.59227	100.00000	59.46039			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	61.02759	100.00000	60.87975			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	61.02759	100.00000	60.87975			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.66541	100.00000	14.62988			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	61.82182	100.00000	61.68500			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.11183	100.00000	10.08945			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00181	100.00000	0.00180			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00201	100.00000	0.00201			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	88.46699	100.00000	88.25735			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	88.50744	100.00000	88.29771			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	88.49011	100.00000	88.28041			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	122.87102	100.00000	122.56377			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	88.52767	100.00000	88.31789			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.36350	100.00000	10.33839			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	10.36350	100.00000	10.33839			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	11.09728	100.00000	11.07040			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.51062	100.00000	10.48515			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.80034	100.00000	9.77660			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	56.78904	100.00000	56.61175			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.90789	100.00000	9.88389			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	1.74190	100.00000	100.00000			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	19.02467	100.00000	18.98280			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	60.96555	100.00000	60.83061			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.86194	100.00000	10.83791		511,500,000,000.00	5,115,000	1,690,000.00	
COJ05 On	05/06/2023	Spot Bond			100.00000	13.67823	100.00000	13.64795			0.00	0	313,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	17.79463	100.00000	17.75525		1,200,000,000,000.00	12,000,000	12,100,000.00	
COJ07 On	23/03/2021	Spot Bond			100.00000	14.27813	100.00000	14.24670			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	71.42294	100.00000	71.29117			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.51473	5.86800	102.49871			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	101.12713	7.17500	101.10758			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	10.02143	100.00000	9.99716			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	17.33655	100.00000	17.29456			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL006	On	10/09/2012	Spot Bond			100.00000	91.40985	100.00000	91.18799			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	87.55108	100.00000	87.34747			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	87.71167	100.00000	87.50769			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	63.98209	100.00000	63.84009			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	61.38847	100.00000	61.25223			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	86.83965	100.00000	86.63957			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	87.50853	100.00000	87.30503			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	87.50853	100.00000	87.30503			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	87.50428	100.00000	87.30079			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	86.73080	100.00000	86.53050			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond		100,000.00000		0.04780	100,000.00000	0.04469			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	20.42173	100.00000	20.33193			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	51.50347	100.00000	51.38886			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	20.05840	100.00000	20.01401			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	14.00240	100.00000	13.97124		284,000,000,000.00		2,840,000	80,308,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	13.98467	100.00000	13.95355		20,108,300,000,000.00		201,083,000	195,376,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	83.57904	100.00000	83.39122			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	20.11106	100.00000	20.06631			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.76591	100.00000	15.72771			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	101.92250	100.00000	101.64778			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.23965	100.00000	14.20627			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.57221	2.55000	102.55169			102,000,000,000.00	40,000,000	38,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	15.90514	100.00000	15.86975			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.57964	100.00000	14.54754			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.69203	8.00000	117.66695			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.29027	100.00000	14.25566			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	90.80918	100.00000	90.59036			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	90.79815	100.00000	90.57936			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.43330	100.00000	25.37400			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.72960	100.00000	21.68176			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.85363	100.00000	16.81280			0.00	0	8,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.03347	100.00000	8.60301			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	96.17538	100.00000	95.92942			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8 On	17/11/2014	Spot Bond				100.00000	24.21598	100.00000	24.15732			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	96.45846	100.00000	96.21177			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	23.54910	100.00000	23.49205			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	96.57641	100.00000	96.32942			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	24.36989	100.00000	24.31085			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	44.12991	100.00000	44.02300			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	22.98480	100.00000	22.92911			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	14.46615	100.00000	14.43111			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	44.15382	100.00000	44.04684			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.25973	100.00000	18.21954			50,000,000,000.00	500,000	123,250,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.42545	9.25000	102.40015			7,779,250,000.00	841,000	694,590,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.02652	10.00000	100.00000			0.00	0	274,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.44886	7.85000	102.42731			27,286,600,000.00	3,476,000	53,777,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.69673	7.50000	102.67619			37,522,500,000.00	5,003,000	673,839,000.00
FIFC01 On	17/09/2012	Spot Bond				100.00000	89.91181	100.00000	89.69722			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	12.57088	100.00000	12.54043			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	12.23293	100.00000	12.20330			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond				100.00000	44.88491	100.00000	44.77617			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C On	15/08/2013	Spot Bond			100.00000	45.08507	100.00000	44.97584			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			8.37500	101.63488	8.37500	101.61200			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			100.00000	46.08582	100.00000	45.97417			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	28.12950	100.00000	28.06758		76,100,000,000.00		761,000	16,833,000.00
FRB05 On	21/12/2018	Spot Bond			100.00000	9.69345	100.00000	9.67199			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	98.86957	100.00000	98.60871			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	91.15293	100.00000	90.93114			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	10.72952	100.00000	10.70353			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	8.55336	100.00000	8.53264			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	9.70417	100.00000	9.68066			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			100.00000	13.45623	100.00000	13.42645			0.00	0	20,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	9.73785	100.00000	9.71426			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	37.08586	100.00000	36.99937			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	50.93580	100.00000	50.82369			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	3.05008	100.00000	3.04289			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	20,000,000.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.36972	100.00000	3.36226			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.84565	100.00000	3.83714			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.30712	100.00000	0.30654			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02043	100.00000	0.02039			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01883	100.00000	0.01880			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	31.57739	100.00000	31.50750			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	68.14808	100.00000	67.98118			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.67791	100.00000	14.64236			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.89316	100.00000	34.82408			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.43546	100.00000	30.37520			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.31046	100.00000	14.27579			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.31046	100.00000	14.27579			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.23142	100.00000	11.20421			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.09228	100.00000	14.05814			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.35984	100.00000	11.33232			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	63.33352	100.00000	63.18009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110 On	15/06/2016	Spot Bond			100.00000	14.56990	100.00000	14.53460			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	95.97628	100.00000	95.73081			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.96168	100.00000	9.93754			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.84359	100.00000	10.81733			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	31.50894	100.00000	31.43260			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	9.20684	100.00000	9.17559			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.85435	100.00000	8.82077			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	14.41005	100.00000	14.37513			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.81671	100.00000	10.79051			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.86018	100.00000	12.82903			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.77438	100.00000	13.74101			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.35424	100.00000	10.32916			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.62335	100.00000	11.59519			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.05424	100.00000	15.01778			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.38197	100.00000	12.34108			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.94530	100.00000	6.91545			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.74366	100.00000	11.69987			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	13.78884	100.00000	13.73743			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128	On	20/09/2017			100.00000	10.73713	100.00000	10.69708			0.00	0	0.00
FRC129	On	20/09/2017			100.00000	11.37959	100.00000	11.33716			0.00	0	0.00
FRC130	On	20/09/2017			100.00000	13.15709	100.00000	13.10802			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	12.28976	100.00000	12.24392			0.00	0	0.00
FRC132	On	20/09/2017			100.00000	13.68177	100.00000	13.63075			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	14.45273	100.00000	14.39883			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	12.93564	100.00000	12.88406			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	12.42372	100.00000	12.37202			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	11.24273	100.00000	11.19596			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	11.05461	100.00000	11.00863			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	13.60470	100.00000	13.54809			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	13.44793	100.00000	13.39198			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.01943	100.00000	12.96526			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.48176	100.00000	13.42313			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.01703	100.00000	1.01208		500,000,000,000.00	0.00	5,000,000	5,000,000.00
FRC17	On	03/06/2014			100.00000	32.09630	100.00000	32.02526			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.34044	100.00000	27.69214			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.80262	100.00000	17.75949			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	14.66167	100.00000	14.62616			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	38.46160	100.00000	38.36843			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.66846	6.90500	100.64977			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.83760	100.00000	9.81376			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	56.58144	100.00000	56.44436			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	29.05113	100.00000	28.98075			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.81963	100.00000	8.79803			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	99.92049	5.87500	102.83930			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.58795	100.00000	11.55988			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.68395	100.00000	11.65565			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.49276	100.00000	6.70288			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.48437	100.00000	22.44183			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.11713	100.00000	6.14062			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.76060	100.00000	7.38080			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	88.49299	100.00000	88.28329			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.42375	100.00000	11.40214			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	88.60858	100.00000	88.40009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	9.82294	100.00000	9.79889			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.17019	100.00000	17.12860			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.37267	100.00000	17.33059			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.65690	100.00000	15.61897			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.21593	4.73000	105.18869			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	89.02736	100.00000	88.81788			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.87005	100.00000	15.83160			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.35061	100.00000	10.32554			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.52396	100.00000	11.49604			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.27517	100.00000	25.21394			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.10263	100.00000	13.07089			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.69729	100.00000	12.66653			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	88.19198	100.00000	87.98447			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	88.18113	100.00000	87.97365			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.57217	100.00000	60.45225			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.57827	100.00000	60.45833			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.60262	100.00000	60.48264			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	59.30641	100.00000	59.16274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	11.04029	100.00000	11.01843			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.51084	100.00000	15.48013			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.02867	100.00000	11.00684			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.57729	100.00000	19.53853			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	16.09784	100.00000	16.06596			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.76978	100.00000	14.73400			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.33123	100.00000	45.22142			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	48.59906	100.00000	48.48132			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	45.43864	100.00000	45.32857			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	48.71473	100.00000	48.59672			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	45.70304	100.00000	45.59233			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	45.78567	100.00000	45.67475			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	46.65323	100.00000	46.54022			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	47.71910	100.00000	47.60349			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	48.38836	100.00000	48.27114			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.49800	100.00000	20.45019			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	42.68767	100.00000	42.58427			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.11255	100.00000	27.04687			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.83253	100.00000	16.77998			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.09312	100.00000	12.56480			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.16528	100.00000	10.13354			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.93536	100.00000	8.91371			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.29419	100.00000	0.29327			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.76292	100.00000	2.75677			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	9.14477	100.00000	9.12236			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	2.97666	100.00000	4.43116			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.09082	100.00000	11.06395			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	76.47377	100.00000	76.47377			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.92740	100.00000	9.90334			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	81.40703	100.00000	81.22851			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	47.12833	100.00000	47.01416			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	9.05061	100.00000	9.02869			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	40.84527	100.00000	40.74632			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	103.11807	2.00000	103.09891			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	57.44345	100.00000	57.30430			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	58.80214	100.00000	58.65969			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	61.89555	100.00000	61.70230			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.95436	100.00000	0.95060			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.42821	100.00000	12.38941			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	59.81172	100.00000	59.62498			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.06826	100.00000	58.88385			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.98647	100.00000	8.94488			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.30745	100.00000	10.27527			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.58482	100.00000	19.52368			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.26248	100.00000	30.16589			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.09699	100.00000	18.04049			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.28829	100.00000	20.19809			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.41060	100.00000	28.34806			20,800,000,000.00	208,000	1,804,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.51851	100.00000	22.46894			83,800,000,000.00	838,000	1,407,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.33302	9.00000	99.30636			0.00	0	1,000,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.98936	8.00000	104.96426			0.00	0	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	14.05834	100.00000	14.02723			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.16336	9.00000	101.14711			8,919,000,000.00	991,000	5,475,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.90733	100.00000	11.88098			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.44806	100.00000	13.41814			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.05081	100.00000	10.02858			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.62129	100.00000	13.58829			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.36176	100.00000	17.30756			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.72021	9.48500	102.69421			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.21855	100.00000	69.06452			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	41.00
GPT11	On	29/01/2013	Spot Bond			100.00000	74.22788	100.00000	74.08706			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.12190	100.00000	69.98885			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	94.38184	100.00000	94.14530			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	99.99973	100.00000	100.00000			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	92.60437	100.00000	92.37458			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	92.61951	100.00000	92.38968			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	92.71636	100.00000	92.48629			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2AOn	18/11/2012	Spot Bond			100.00000	95.57059	100.00000	95.32678			0.00	0	0.00
GRA284On	01/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRA292On	15/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
GRA296On	15/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRA297On	17/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
GRB88 On	25/10/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD164On	18/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
GRD173On	06/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
GRD174On	02/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GRD175On	11/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD176On	17/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	7.49407	100.00000	7.47591			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	9.34804	100.00000	9.32540			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	95.48823	100.00000	95.24465			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	95.62941	100.00000	95.38546			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C	On	18/11/2012	Spot Bond			100.00000	95.68824	100.00000	95.44413			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	95.90000	100.00000	95.65535			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	22.01905	100.00000	21.96570			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	12.19930	100.00000	12.16975		400,000,000,000.00	4,000,000	54,800,000.00	
GRT03	On	15/10/2015	Spot Bond			100.00000	12.46451	100.00000	12.43432			0.00	0	848,540.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.14760	100.00000	10.12302			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	19.48616	100.00000	19.43896			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.49266	100.00000	10.46724			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.09420	100.00000	9.05421			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	83.65125	100.00000	83.46536			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	55.09455	100.00000	54.96109			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	55.09455	100.00000	54.96109			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	50.57139	100.00000	50.47571			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	55.88295	100.00000	55.77693			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	55.56362	100.00000	55.42901			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.45449	100.00000	15.41705			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9On	19/07/2015	Spot Bond			100.00000	16.86307	100.00000	16.82221			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	55.21369	100.00000	55.07992		150,000,000,000.00	150,000,000,000.00	1,500,000	1,500,000.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	55.68770	100.00000	55.55280			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	15.77990	100.00000	15.74167			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.18848	100.00000	17.14683			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	55.36755	100.00000	55.23343			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	55.91106	100.00000	55.77562			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.19829	100.00000	16.15905			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.60687	100.00000	17.56421			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	55.91355	100.00000	55.77809			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	56.20888	100.00000	56.07271			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	16.70965	100.00000	16.66918			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	56.58363	100.00000	56.44655			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	57.57633	100.00000	57.43686			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	14.59887	100.00000	14.56638		122,300,000,000.00	122,300,000,000.00	1,223,000	31,199,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.13491	100.00000	6.12133			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	13.72131	100.00000	13.69076		35,200,000,000.00	35,200,000,000.00	352,000	30,046,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35On	31/07/2035	Spot Bond				100.00000	13.72131	100.00000	13.69076			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.10468	2.00000	100.05467			800,000,000,000.00	400,000,000	450,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.08177	2.25000	100.02718			204,750,000,000.00	91,000,000	650,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.30506	2.50000	100.28470			0.00	0	150,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	98.01015	100.00000	97.75424			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	89.64387	100.00000	89.42993			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	90.90024	100.00000	90.68015			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	24.58753	100.00000	24.53340			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	60.84578	100.00000	60.69838			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	17.28186	100.00000	17.23999			600,000,000,000.00	6,000,000	3,600,000.00
IBL14	On 28/06/2015	Spot Bond				100.00000	16.38924	100.00000	16.34954			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	58.48795	100.00000	58.34626			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	41.63439	100.00000	41.53352			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	29.13934	100.00000	29.06875			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	35.89284	100.00000	35.81383			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	17.48183	100.00000	17.44335			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond				100.00000	14.32209	100.00000	14.29057			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	32.83288	100.00000	32.76022			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.16695	100.00000	26.52250			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.72442	100.00000	22.66936			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.54517	1.75000	106.52610			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.60315	8.27000	103.58009			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.84196	100.00000	21.78905			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.43290	100.00000	9.41005			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.98041	100.00000	4.96932			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.76292	100.00000	2.75677			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.12232	100.00000	17.06887			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.32730	100.00000	10.29505			0.00	0	1,900,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.73205	8.76500	102.70797			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	18.10571	100.00000	18.04919			0.00	0	2,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.94294	100.00000	10.90877			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	58.71714	100.00000	58.58789			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.57534	100.00000	16.53865			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.57534	100.00000	16.53865			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	99.93219	5.00000	99.91863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW001	On	30/06/2016	Spot Bond			100.00000	15.02747	100.00000	14.97484			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.75545	100.00000	14.70378			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.62364	100.00000	20.57800			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.54493	100.00000	21.49273			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.54493	100.00000	21.49273			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.49636	100.00000	10.46359			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.07505	100.00000	8.05549			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.65237	100.00000	22.60251			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	57.81835	100.00000	57.69109			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.12101	100.00000	15.08438			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	86.31831	100.00000	86.12033			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	84.95128	100.00000	84.75951			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	83.62687	100.00000	83.44103			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085		7,200,000,000,000.00	72,000,000	18,000,000	18,000,000.00
IND233	On	14/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	64.94171	100.00000	64.78439			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.76832	100.00000	14.73254			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.15082	100.00000	16.11169			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.05641	100.00000	15.01993			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	79.37438	100.00000	79.21173			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	90.88750	100.00000	90.66690			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.28692	100.00000	9.26442			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	70.08415	100.00000	69.95118			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.78254	100.00000	24.72250			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.16499	100.00000	10.14036			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	91.25298	100.00000	91.02987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING143	On	11/09/2012	Spot Bond			100.00000	90.33454	100.00000	90.11582			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	89.00878	100.00000	88.79635			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	85.52096	100.00000	85.25619			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.26390	6.50000	100.25215			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	57.08457	100.00000	56.90634			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	89.50307	100.00000	89.29048			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	97.32073	100.00000	97.06925			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	55.11685	100.00000	54.94477			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	86.52038	100.00000	86.25000			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	86.86049	100.00000	86.59323			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.62012	100.00000	86.35442			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.17495	100.00000	12.13333			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.26890	100.00000	100.00080			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	67.16080	100.00000	66.99811			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.88377	100.00000	45.77262			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.88377	100.00000	45.77262			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.61814	100.00000	38.52460			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.90825	100.00000	34.82369			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	101.66091	100.00000	101.38615			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.03732	100.00000	22.98151			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	24.06956	100.00000	24.01125			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.33156	100.00000	43.22659			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.78809	100.00000	16.73569			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.10658	100.00000	12.06878			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.17982	100.00000	10.14804			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.47729	8.80000	102.45318			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.10492	100.00000	35.02765			16,500,000,000.00	165,000	154,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.55561	100.00000	13.52277			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.09909	100.00000	14.06806			87,000,000,000.00	870,000	14,555,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.42088	100.00000	24.36172			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.62217	100.00000	17.57948			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.83792	100.00000	19.79401			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.92621	100.00000	9.90217			0.00	0	2,800,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.45346	100.00000	9.43056			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	99.96249	2.75000	99.95498			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	103.41340	2.60000	103.39246			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.10866	100.00000	10.07710			0.00	0	1,900,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.66708	100.00000	8.62897		163,000,000,000,000.00	630,000,000	500,000,000.00	
IV04	On	31/03/2013	Spot Bond			100.00000	65.33668	100.00000	65.19208			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	58.17373	100.00000	58.03280			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.44292	100.00000	17.40453			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	12.17674	100.00000	12.14724			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.10026	2.60000	102.07633			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525		7,400,000,000,000.00	74,000,000	19,000,000.00	
IVA234	On	23/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	57.69843	100.00000	57.55866			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.19606	100.00000	9.17378			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.25926	100.00000	31.18271			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	72.14080	100.00000	71.85790			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.03410	100.00000	69.50807			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.79225	100.00000	66.63045			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	75.64868	100.00000	75.48033			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.27746	100.00000	71.12141			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	72.24614	100.00000	72.08536			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	62.54130	100.00000	62.40287			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	103.41296	100.00000	103.13422			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.35325	100.00000	16.31725			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	37.68655	100.00000	37.59526			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.07569	100.00000	16.03675			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	92.32379	100.00000	92.10079			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ008On	09/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
MAQ014On	02/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MAQ015On	23/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386		65,000,000,000,000.00	650,000,000	500,000,000.00	
MBF018 On	15/04/2013	Spot Bond			100.00000	56.20555	100.00000	56.06939			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	27.48393	100.00000	27.41735			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	95.99908	100.00000	95.75229			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	62.98555	100.00000	62.83296		300,000,000,000.00	3,000,000	6,000,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	30.34490	100.00000	30.27139			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	84.98074	100.00000	84.78628			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.12456	100.00000	20.07580			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.30077	100.00000	16.24988			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	67.83017	100.00000	67.66404			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	68.05725	100.00000	67.89057			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	33.45043	100.00000	33.36851			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16UOn	13/10/2012	Spot Bond			100.00000	83.68591	100.00000	83.49785			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	94.47517	100.00000	94.23720			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	31.20752	100.00000	31.13109			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	64.53463	100.00000	64.37829			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.24404	100.00000	31.16835			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.21917	100.00000	27.15323			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.04244	100.00000	15.00600			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.90917	100.00000	17.86578			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.82089	100.00000	3.81163			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.18824	8.00000	102.16634		1,688,000,000.00		211,000	207,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	89.69338	100.00000	89.47880			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.24371	100.00000	22.18983			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.50101	100.00000	24.44678			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.55665	100.00000	24.50230			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.25935	100.00000	12.23222			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.13941	100.00000	8.12150			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.00823	100.00000	7.99060			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.60716	8.59000	102.58358			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.52228	9.34000	100.49734			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.55895	10.01000	100.53225			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.21671	100.00000	23.16533			0.00	0	89,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.76417	100.00000	12.73325			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.81555	100.00000	7.79661			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.33679	100.00000	11.30933			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	18.57371	100.00000	18.53282		5,001,000,000,000.00	50,010,000	159,764,697.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.06070	100.00000	17.00744			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.32416	8.78500	101.30036			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	62.53376	100.00000	62.38227			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	101.20743	8.00000	101.18574		4,304,000,000.00	538,000	10,330,000.00	
MTN02 On	13/07/2014	Spot Bond			100.00000	28.74193	100.00000	28.67867		137,700,000,000.00	1,377,000	4,254,000.00	
MTN03 On	13/07/2015	Spot Bond			100.00000	17.82069	100.00000	17.78146			0.00	0	19,400,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	12.02816	100.00000	12.00169		41,300,000,000.00	413,000	4,000,000.00	
MTN05 On	28/10/2013	Spot Bond			100.00000	42.77364	100.00000	42.67897			0.00	0	0.00
MTNC08On	06/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On	14/08/2020	Spot Bond			100.00000	6.86948	100.00000	6.85285			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07566	100.00000	0.07548			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.19755	100.00000	7.18010			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.28702	100.00000	7.26936			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.37649	100.00000	7.35861			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.44806	100.00000	7.43002			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.56736	100.00000	7.54902			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.62701	100.00000	7.60853			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.69858	100.00000	7.67993			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.87752	100.00000	7.85844			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.99682	100.00000	7.97745		600,000,000,000.00	0.00	6,000,000	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.12804	100.00000	8.10836			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.24734	100.00000	8.22735			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.30698	100.00000	8.28686			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.02275	100.00000	9.00089			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.85781	100.00000	9.83393			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07566	100.00000	0.07548			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07566	100.00000	0.07548			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On	21/04/2014			100.00000	26.08696	100.00000	26.44270			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	22.16556	100.00000	22.11128			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	17.20332	100.00000	17.16164			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.67252	100.00000	9.64910		400,000,000,000.00	0.00	4,000,000	4,000,000.00
NBK1B	On	09/09/2012			100.00000	91.13130	100.00000	90.90957			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	21.16100	100.00000	21.11442		141,400,000,000.00	0.00	1,414,000	20,025,000.00
NBK2B	On	15/09/2015			100.00000	14.20905	100.00000	14.17463			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	15.74697	100.00000	15.71232		10,042,200,000,000.00	0.00	100,422,000	50,007,000.00
NBK4	On	28/10/2024			100.00000	0.02043	100.00000	0.02039			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	55.57850	100.00000	55.44386			0.00	0	1,771,400.00
NBK6A	On	19/04/2015			100.00000	21.87978	100.00000	21.83136			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	15.54746	100.00000	15.50980			0.00	0	1,200,000.00
NBK7B	On	19/04/2020			100.00000	7.95023	100.00000	7.93097			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	34.80834	100.00000	34.73173			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	28.34787	100.00000	28.27920			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	16.98649	100.00000	16.94910		132,800,000,000.00	0.00	1,328,000	10,707,000.00
NBK9B	On	23/03/2016			100.00000	10.97658	100.00000	10.94999			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	69.63015	100.00000	69.46693			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			100.00000	81.60481	100.00000	81.42701			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.00000	61.82450	100.00000	61.67472			0.00	0	0.00
NCLN42 On	30/07/2012	Spot Bond			100.00000	101.44659	100.00000	101.17241			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	23.48540	100.00000	23.44096			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	39.07437	100.00000	39.00044			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	22.39937	100.00000	22.35699			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.24253	100.00000	21.20234			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.03182	100.00000	17.98814			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	60.87836	100.00000	60.73088			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	58.99926	100.00000	58.85634			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	58.81959	100.00000	58.67710			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	58.81959	100.00000	58.67710			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	58.81959	100.00000	58.67710			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.84541	100.00000	16.80460			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.29380	100.00000	16.25433			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.96190	100.00000	15.92324			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.57158	100.00000	17.52900			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.82775	100.00000	9.80916			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On	02/12/2015			100.00000	13.83472	100.00000	13.80120			0.00	0	0.00
NCLN63	On	08/12/2015			100.00000	9.67998	100.00000	9.66166			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.36003	100.00000	12.33008			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	12.97579	100.00000	12.94435			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.07529	100.00000	13.04327			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	11.47246	100.00000	11.44466			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	87.49705	100.00000	87.36139			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	42.79875	100.00000	42.69508			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.51972	100.00000	29.46129			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.42432	100.00000	29.36606			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	16.48996	100.00000	16.41665			0.00	0	0.00
NED10	On	15/08/2012			100.00000	96.70920	100.00000	96.45866			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.05538	100.00000	21.00903			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	89.42378	100.00000	89.21036			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	75.87816	100.00000	75.72850			0.00	0	0.00
NED6	On	20/09/2013			100.00000	48.46565	100.00000	48.35897			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.19095	100.00000	39.10374		59,200,000,000.00	592,000	5,392,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	7.78750	100.00000	7.76863			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	17.95036	100.00000	17.91085			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	12.54547	100.00000	12.51509			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.04172	100.00000	9.02053			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.52991	100.00000	9.50894			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.32076	100.00000	12.29091			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.20251	6.82500	101.18389			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.16032	6.58500	101.14237			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	63.45105	100.00000	63.29734		1,600,000,000,000.00	16,000,000	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.84098	100.00000	16.78840			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.55468	100.00000	12.52427			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.22008	6.92500	101.20120			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	63.65673	100.00000	63.50253			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	17.02242	100.00000	16.96927			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.78860	100.00000	12.75763			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.29037	7.32500	101.27039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13On	22/05/2013	Spot Bond			100.00000	63.93097	100.00000	63.77610			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.35667	100.00000	17.30247			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	94.73088	100.00000	94.49167			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	63.95668	100.00000	63.80174			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	94.87063	100.00000	94.63106			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	64.18521	100.00000	64.02973			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	94.94051	100.00000	94.70076			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	64.47088	100.00000	64.31470			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	64.84224	100.00000	64.68516			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.43770	100.00000	10.41242			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.44669	8.21500	101.42427			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.13256	100.00000	50.01565			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.86297	100.00000	34.78622			0.00	0	124,157,624.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.37870	100.00000	14.34688			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.86003	100.00000	14.82733		53,000,000,000.00		530,000	530,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.98903	100.00000	6.97264			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.86841	100.00000	13.83772			0.00	0	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	55.64381	100.00000	55.50902			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	27.10741	100.00000	27.04174			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	26.96237	100.00000	26.89706			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	11.06982	100.00000	11.04300			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	16.73695	100.00000	16.69641			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	44.44444	100.00000	44.44442			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	8.77915	100.00000	8.77914			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	11.36725	100.00000	11.33970			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	11.41542	100.00000	11.38776			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	11.44433	100.00000	11.41661			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	12.13808	100.00000	12.10868			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	12.90891	100.00000	12.87764			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	17.72662	100.00000	17.68367			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.39556	100.00000	17.35706		102,300,000,000.00	1,023,000	102,661,691.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	101.30395	100.00000	101.03088			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	67.97438	100.00000	67.80971			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	33.77919	100.00000	33.69736			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	67.88398	100.00000	67.71954			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA08	On	30/04/2014			100.00000	33.53521	100.00000	33.45396			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	14.06061	100.00000	14.02656			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	98.65952	100.00000	98.39573			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	98.65951	100.00000	98.39572			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	11.39222	100.00000	11.37066			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.24972	100.00000	17.20793			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	60.88364	100.00000	60.69148			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	96.06222	100.00000	95.81716			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	29.12188	100.00000	29.05134		2,000,000,000,000.00	0.00	20,000,000	0.00
PR2A2B	On	15/12/2012			100.00000	75.59891	100.00000	75.45010			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	89.17742	100.00000	88.96509			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	59.83867	100.00000	59.69372			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	60.00038	100.00000	59.85502			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	41.23277	100.00000	41.13288			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	89.22134	100.00000	89.00890			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014	Spot Bond			100.00000	29.27028	100.00000	29.19938			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	75.76269	100.00000	75.61356			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	60.26989	100.00000	60.12389			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	41.30703	100.00000	41.20697			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	89.29819	100.00000	89.08557			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	29.60198	100.00000	29.53028			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	60.75501	100.00000	60.60783			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	89.49580	100.00000	89.28272			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	29.96861	100.00000	29.89601			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	61.18624	100.00000	61.03801			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	31.49008	100.00000	31.41379			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	85.79085	100.00000	85.59271			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	85.81196	100.00000	85.61379			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	85.89645	100.00000	85.69808			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	17.65335	100.00000	17.61449			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00190	100.00000	0.00190			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			5.43000	127.86345	5.38000	128.00769		215,037,206,391,240.00	601,695,468	22,627,598,366.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	7.84593	100.00000	7.82866			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.48708	100.00000	3.47941			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	54.26971	100.00000	54.14894			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.34000	128.79919	7.18000	130.46536		145,961,375,640,000.00	885,746,000	12,875,914,697.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00085	100.00000	0.00084			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00037			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.53786	82.58395	218.58224	82.22920			0.00	0	1,334,035,700.00
R197	On	07/12/2023	Spot Bond			1.54000	268.28008	1.54000	268.23367		225,976,520,000.00	146,738,000	140,716,000.00	
R201	On	21/12/2014	Spot Bond			4.91000	109.43802	4.82000	109.63677		16,861,696,140,000.00	434,154,000	2,892,118,348.00	
R202	On	07/12/2033	Spot Bond			2.20000	194.82181	2.20000	194.78462		1,052,790,200,000.00	478,541,000	1,133,314,021.00	
R2023	On	28/02/2023	Spot Bond			8.00000	100.08214	8.00000	100.02607		13,104,000,000,000.00	638,000,000	2,621,700,000.00	
R203	On	15/09/2017	Spot Bond			5.93500	113.09469	5.83500	113.54219		53,009,538,605,000.00	931,683,000	6,946,456,405.00	
R204	On	21/12/2018	Spot Bond			6.22500	110.01400	6.12500	110.54838		6,109,874,850,000.00	981,506,000	4,906,233,716.00	
R2048	On	28/02/2048	Spot Bond			8.75000	101.85208	8.75000	101.78288		2,362,500,000,000.00	270,000,000	722,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	27.00821	100.00000	26.94278			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.93000	103.82351	4.82000	103.96822		11,823,619,000,000.00	398,300,000	3,349,253,000.00	
R207	On	15/01/2020	Spot Bond			6.45000	104.89724	6.32500	105.63555		27,699,070,920,000.00	294,429,600	5,966,068,355.00	
R208	On	31/03/2021	Spot Bond			6.61000	103.05872	6.48000	103.89853		26,982,819,810,000.00	082,121,000	10,492,419,649.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			7.96000	83.88466	7.78000	85.52730			38,633,573,440,000.00	853,464,000	9,935,885,000.00
R210	On	31/03/2028	Spot Bond			2.05000	149.04111	2.13000	147.48914			138,014,109,800.00	67,323,956	285,750,000.00
R211	On	31/01/2017	Spot Bond			0.54000	121.05865	0.54000	121.04099			3,456,000,000.00	6,400,000	1,880,550,000.00
R212	On	31/01/2022	Spot Bond			1.50000	123.36606	1.45000	123.86690			1,374,342,000,000.00	916,228,000	1,397,860,000.00
R213	On	28/02/2031	Spot Bond			7.80500	94.97775	7.62500	96.63053			16,034,592,000,000.00	054,400,000	2,721,680,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.60939	6.50000	102.59166			22,871,810,000,000.00	518,740,000	6,219,073,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	59.58005	100.00000	59.44890			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.72003	100.00000	39.63260			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.48002	100.00000	26.42173			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.65335	100.00000	17.61449			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.76890	100.00000	11.74299			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.84593	100.00000	7.82866			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.23062	100.00000	5.21911			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.48708	100.00000	3.47941			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.02818	100.00000	47.92188			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.01879	100.00000	31.94792			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	21.34586	100.00000	21.29862			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.23057	100.00000	14.19908			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.48705	100.00000	9.46605			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.32470	100.00000	6.31070			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.21647	100.00000	4.20713			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.81098	100.00000	2.80476			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.87398	100.00000	1.86984			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.24932	100.00000	1.24656			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.83288	100.00000	0.83104			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.55525	100.00000	0.55403			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37017	100.00000	0.36935			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24678	100.00000	0.24623			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16452	100.00000	0.16416			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10968	100.00000	0.10944			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07312	100.00000	0.07296			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04875	100.00000	0.04864			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03250	100.00000	0.03243			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02167	100.00000	0.02162			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	0.01444	100.00000	0.01441			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00963	100.00000	0.00961			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00642	100.00000	0.00641			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00428	100.00000	0.00427			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00285	100.00000	0.00285			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00190	100.00000	0.00190			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00127	100.00000	0.00127			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00085	100.00000	0.00084			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00037			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	32.12091	100.00000	32.04309			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	56.39600	100.00000	56.25938			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.80420	100.00000	12.77319			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.37717	100.00000	18.31979			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.74951	100.00000	1.74181		24,000,000,000,000.00	240,000,000	120,000,000.00	
RCSC07	On	06/09/2012	Spot Bond			100.00000	91.82993	100.00000	91.60486		2,262,000,000,000.00	22,620,000		0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	90.68572	100.00000	90.46666			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	60.08118	100.00000	59.89361			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC10	On	06/06/2013			Spot Bond	100.00000	59.90609	100.00000	59.71491		0.00	0	0.00
RDFB01	On	30/03/2015			Spot Bond	100.00000	15.96430	100.00000	15.92562		0.00	0	0.00
RDFC04	On	06/09/2012			Spot Bond	100.00000	92.30375	100.00000	92.07751	2,200,000,000,000.00	22,000,000		0.00
RES010	On	21/09/2012			Spot Bond	100.00000	89.01848	100.00000	88.80804		0.00	0	0.00
RES05	On	17/10/2012			Spot Bond	100.00000	82.78391	100.00000	82.59954		0.00	0	0.00
RES06	On	18/10/2014			Spot Bond	100.00000	19.97431	100.00000	19.92592		0.00	0	1,000,000.00
RES07	On	14/02/2013			Spot Bond	5.87500	102.56619	5.87500	102.55014		0.00	0	0.00
RES09	On	14/08/2012			Spot Bond	100.00000	97.83711	100.00000	97.58299		0.00	0	0.00
RESB01	On	03/06/2014			Spot Bond	100.00000	30.18416	100.00000	30.11103		0.00	0	0.00
RMBI06	On	24/07/2038			Spot Bond	100.00000		100.00000	0.00000		0.00	0	0.00
RP001	On	28/02/2013			Spot Bond	100.00000	64.05702	100.00000	63.90184		0.00	0	0.00
RP002	On	28/02/2013			Spot Bond	100.00000	64.42037	100.00000	64.26431		0.00	0	0.00
RP004	On	25/11/2014			Spot Bond	100.00000	26.49274	100.00000	26.42856		0.00	0	0.00
RP005	On	31/03/2017			Spot Bond	100.00000	14.09217	100.00000	14.06427		0.00	0	0.00
RP006	On	30/04/2019			Spot Bond	100.00000	11.97036	100.00000	11.94137		0.00	0	0.00
RP007	On	30/04/2016			Spot Bond	100.00000	14.35668	100.00000	14.32190		0.00	0	0.00
RP008	On	30/04/2016			Spot Bond	100.00000	14.35668	100.00000	14.32190		0.00	0	0.00
RP009	On	16/07/2013			Spot Bond	100.00000	46.44702	100.00000	46.24277		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	31.51353	100.00000	31.43719			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.00605	100.00000	23.95852			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.25377	100.00000	24.19502			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.05634	5.25000	100.04226			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43316	100.00000	0.43212			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.35800	100.00000	2.35229			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	84.24908	100.00000	84.09506			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	105.06081	100.00000	104.77762			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.40842	100.00000	12.38095			31,700,000,000.00	317,000	5,312,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	95.34438	100.00000	95.10178			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.09663	100.00000	15.06340			0.00	0	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.47822	100.00000	11.45041			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.54316	8.00000	108.51989			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.15097	100.00000	7.66106			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023	Spot Bond			100.00000	8.50651	100.00000	8.48590			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.17941	100.00000	20.13499			35,500,000,000.00	355,000	18,055,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	62.10929	100.00000	61.97183			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.54218	100.00000	11.51663			23,900,000,000.00	239,000	7,339,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	122.10983	5.75000	122.07491			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	42.72904	100.00000	42.63499			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	59.76416	100.00000	59.63189			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	62.03219	100.00000	61.89565			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.48150	100.00000	12.45402			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.88417	100.00000	24.82939			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			976,000,000,000.00	9,760,000	2,440,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	62.09684	100.00000	61.95941			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.61917	100.00000	8.59829			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.75294	100.00000	30.67844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	22.79869	100.00000	22.74346			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.03451	100.00000	10.01020			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	58.31957	100.00000	58.17828			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.79751	100.00000	44.68899			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.13855	100.00000	13.10963			0.00	0	50,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.81921	100.00000	31.74213			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.10330	100.00000	10.89613			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.09688	100.00000	8.07726			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.82920	100.00000	0.82736			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.56035	100.00000	8.53961			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.01760	100.00000	10.99321		10,000,000,000,000.00	100,000,000	50,000,000.00	
SBS20	On	15/05/2026	Spot Bond			10.05000	101.93702	10.05000	101.90986			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.46140	100.00000	8.43498			0.00	0	2,600,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.09047	100.00000	17.04907			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.15831	100.00000	9.12972			0.00	0	2,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.92821	100.00000	7.90345			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.96258	8.00000	106.94727		17,256,000,000.00	2,157,000	2,124,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	9.40169	100.00000	9.38100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	10.10471	100.00000	10.08247			48,500,000,000.00	485,000	1,285,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	66.15290	100.00000	66.00729			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.51233	100.00000	15.47818			108,200,000,000.00	1,082,000	3,875,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	57.11197	100.00000	56.97880			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.14013	100.00000	6.12654			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	4.98041	100.00000	4.96932			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.14498	100.00000	11.11798			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	74.47546	100.00000	74.33856			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.48724	100.00000	2.48122			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03982	100.00000	0.03973			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.26390	6.50000	100.25215			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.01136	100.00000	10.98468			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	58.21079	100.00000	58.06978			600,000,000,000.00	6,000,000	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.87655	100.00000	16.83567			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.85706	100.00000	9.83319			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.87908	8.75000	101.86308			4,217,500,000.00	482,000	475,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.13878	100.00000	52.02275			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	17.20192	100.00000	17.16363			3,009,800,000,000.00	30,098,000	36,798,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.92716	100.00000	52.81002			900,000,000.00	9,000	9,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.48150	100.00000	12.45402			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.66127	100.00000	22.60637			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.67298	100.00000	10.64713			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.04921	100.00000	14.01517			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.28007	100.00000	9.25759			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.99813	100.00000	13.96715			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	15.92404	100.00000	15.87432			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.20624	100.00000	10.18151			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.77006	100.00000	9.74638			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.11920	100.00000	7.92254			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.61808	100.00000	8.59584			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.83543	6.75000	101.81229			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.11429	100.00000	22.07955			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.21310	7.25000	100.19371			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.36038	100.00000	11.32491			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.20358	8.75000	99.14695			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010 On	15/09/2015	Spot Bond			13.50000	102.11222	13.50000	102.02332			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881 On	23/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	63.27527	100.00000	63.13484			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On	19/07/2013			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.83588	100.00000	22.78533			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.66548	100.00000	11.63966			0.00	0	0.00
T018	On	15/07/2014			100.00000	29.07595	100.00000	29.01195			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	34.75476	100.00000	34.67827			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	101.31258	6.27500	101.29544			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	56.16164	100.00000	56.02559			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	55.35025	100.00000	55.21616			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	12.81570	100.00000	12.78432			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	102.31236	8.00000	102.29031		104,000,000,000.00	13,000,000	13,000,000.00	
TFS88	On	08/02/2013			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	100.86593	6.27000	100.84887			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On	17/02/2014	Spot Bond			100.00000	29.46001	100.00000	29.40168			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	45.13924	100.00000	44.99830			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.10042	100.00000	7.07825			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.30548	100.00000	7.28267			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.96926	100.00000	7.95171			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.74638	100.00000	7.72219			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.68968	100.00000	8.66255			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.58594	100.00000	12.54665			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	82.53654	100.00000	82.35313			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.54719	100.00000	10.52163			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	82.47659	100.00000	82.29331			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	83.29560	100.00000	83.11050			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	82.64831	100.00000	82.46465			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	82.87187	100.00000	82.68771			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.44893	100.00000	6.43330			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	6.90774	100.00000	6.89101			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.21362	100.00000	7.19614			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.82538	100.00000	7.80642			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.23322	100.00000	8.21327			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.55629	100.00000	12.52587			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.26191	100.00000	10.23705			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.27779	100.00000	12.24805			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.49800	100.00000	10.47258			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.06068	100.00000	7.04358			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.16264	100.00000	7.14529			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.21362	100.00000	7.19614			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.34061	100.00000	10.31556			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	10.49800	100.00000	10.47258			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.03905	100.00000	11.01230			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	7.72342	100.00000	7.70470			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.03905	100.00000	11.01230			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	11.82602	100.00000	11.79738			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.74302	100.00000	8.72183			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.77684	100.00000	11.74831			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.71172	100.00000	15.67366			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.82139	100.00000	12.79032			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.85927	100.00000	15.82086			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.77392	100.00000	39.67757			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.86141	100.00000	23.80860			57,800,000,000.00	578,000	3,567,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.49838	6.00000	102.48206			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.09662	100.00000	12.07000			146,500,000,000.00	1,465,000	1,038,050,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.13512	100.00000	14.10402			4,114,000,000,000.00	41,140,000	298,409,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.91997	100.00000	12.89153			0.00	0	140,813,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.51036	100.00000	13.48029			0.00	0	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.45365	100.00000	10.43064			180,800,000,000.00	1,808,000	8,970,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.86623	10.00000	99.83951			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.86957	9.75000	99.84350			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.87172	100.00000	9.84628			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.84410	100.00000	14.81142			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	79.53297	100.00000	79.36864			0.00	0	985,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.21858	100.00000	27.15264			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.25764	100.00000	11.23037			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.26412	100.00000	17.22229			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.17868	100.00000	15.14526			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.30684	100.00000	98.04882			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.51947	100.00000	45.40919			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	98.33710	100.00000	98.07901			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.51731	100.00000	45.41163			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	98.44605	100.00000	98.18766			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.00924	100.00000	45.89778			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.98372	100.00000	17.92757			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.26442	100.00000	12.22613			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.76145	100.00000	9.73098			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	69.98480	100.00000	69.85203			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	94.32224	100.00000	94.08584			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.04398	100.00000	18.00427		31,800,000,000.00	0.00	318,000	63,318,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.50404	100.00000	10.47928			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.34784	100.00000	19.30526			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.04677	100.00000	12.02026		2,011,000,000,000.00	0.00	20,110,000	28,110,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.60459	100.00000	10.58125			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.40736	100.00000	10.38446			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.31971	100.00000	10.29700		2,000,000,000,000.00	0.00	20,000,000	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	41.07249	100.00000	40.98257			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.54379	100.00000	33.46955			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.29683	100.00000	9.27637			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.59870	100.00000	25.54204			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.91787	100.00000	20.87182			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.27213	100.00000	7.25603			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.93117	100.00000	14.89830			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.27637	100.00000	9.25595			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29618	100.00000	0.29553			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.82704	100.00000	5.81602			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02346	100.00000	0.02342			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.82704	100.00000	5.81602			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.92197	100.00000	11.89941			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.92197	100.00000	11.89941			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.05366	100.00000	10.03464			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.51415	100.00000	7.49989			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.67953	100.00000	6.66686			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.67953	100.00000	6.66686			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.32162	100.00000	6.30963			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.96150	100.00000	5.94977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	5.59743	100.00000	5.58642			0.00	0	0.00

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**Total for j-Bonds :** 973,676,178,476,040.00 ,943,791,024 108,200,653,250.00

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**Grand Total:** '3,676,612,395,577.00 143,865,677 08,202,115,251.00