



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 25/07/2012

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			8.52590	8.52590	8.55530	8.55530		15.61	70,108,475.70	8,223	262,655.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,406.79270	1.40679	1,377.600	19.27	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.49270	0.00149	1.700	19.27	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,257.60380	1.25760	1,228.622	18.35	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.30380	0.00230	2.722	18.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,158.39260	1.15839	1,129.634	17.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			3.09260	0.00309	3.734	17.73	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			815.00640	0.81501	788.568	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			9.70640	0.00971	12.668	15.90	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			496.92190	0.49692	474.043	14.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			41.62190	0.04162	48.143	14.88	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,059.47090	1.05947	1,031.034	17.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			4.17090	0.00417	5.134	17.11	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			863.00310	0.86300	836.185	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			7.70310	0.00770	10.285	16.04	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			376.55290	0.37655	356.401	15.17	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			81.25290	0.08125	90.501	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			674.06410	0.67406	648.962	15.46	0.00	0	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			18.76410	0.01876	23.062	15.46	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			583.57750	0.58358	559.525	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			28.27750	0.02828	33.625	15.17	63,888.26	1,900	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			209.10350	0.20910	196.518	15.91	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			203.80350	0.20380	220.618	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			419.51900	0.41952	398.333	15.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			64.21900	0.06422	72.433	15.06	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			383.52440	0.38352	363.200	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			78.22440	0.07822	87.300	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			127.67860	0.12768	119.346	17.38	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			372.37860	0.37238	393.446	17.38	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			287.25920	0.28726	269.518	15.43	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			131.95920	0.13196	143.618	15.43	430,854.30	3,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			233.15790	0.23316	217.093	15.61	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			177.85790	0.17786	191.193	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			61.38720	0.06139	57.506	19.95	109,260.64	1,900	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			706.08720	0.70609	731.606	19.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			189.42820	0.18943	177.830	16.20	337,876.81	1,900	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			234.12820	0.23413	251.930	16.20	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			140.84070	0.14084	131.791	17.09	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			335.54070	0.33554	355.891	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			52.12660	0.05213	48.877	20.62	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			796.82660	0.79683	822.977	20.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			86.90820	0.08691	81.300	18.60	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			531.60820	0.53161	555.400	18.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			72.79960	0.07280	68.143	19.28	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			617.49960	0.61750	642.243	19.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.62130	8.62130	8.65140	8.65140		16.49	11,957,743.10	1,387	57,065.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			526.57130	0.52657	512.147	15.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			175.17130	0.17517	190.847	15.52	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			375.82760	0.37583	363.839	16.49	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			324.42760	0.32443	342.539	16.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			302.48840	0.30249	293.424	17.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			451.08840	0.45109	472.124	17.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			245.87610	0.24588	238.275	18.23	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			594.47610	0.59448	616.975	18.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			222.44360	0.22244	215.567	18.67	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			671.04360	0.67104	694.267	18.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			153.53310	0.15353	148.671	20.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,002.13310	1.00213	1,027.371	20.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			698.23370	0.69823	678.024	15.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			96.83370	0.09683	106.724	15.09	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			77.17680	0.07718	74.537	24.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,825.77680	1.82578	1,853.237	24.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			49.45990	0.04946	48.321	27.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,498.05990	2.49806	2,527.021	27.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			777.08620	0.77709	755.975	15.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			75.68620	0.07569	84.675	15.14	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			737.17430	0.73717	716.521	15.12	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			85.77430	0.08577	95.221	15.12	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.72150	8.72150	8.75240	8.75240		17.03	976,808.00	112	20,732.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			183.04120	0.18304	177.658	22.29	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,630.64120	1.63064	1,656.158	22.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			152.35010	0.15235	147.663	23.45	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,949.95010	1.94995	1,976.163	23.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			368.76800	0.36877	359.134	18.45	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			716.36800	0.71637	737.634	18.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			131.10140	0.13110	127.190	24.40	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,228.70140	2.22870	2,255.690	24.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			271.08270	0.27108	263.742	20.08	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			1,068.68270	1.06868	1,092.242	20.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			886.39190	0.88639	867.379	15.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			133.99190	0.13399	145.879	15.28	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			815.23490	0.81523	796.798	15.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			162.83490	0.16283	175.298	15.36	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.81380	8.81380	8.84540	8.84540		17.59	0.00	0	3,364.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			615.23320	0.61523	603.107	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			529.83320	0.52983	549.307	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			622.83720	0.62284	610.613	17.39	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			517.43720	0.51744	536.813	17.39	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			619.02000	0.61902	606.847	17.42	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			523.62000	0.52362	543.047	17.42	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.91590	8.91590	8.94590	8.94590		17.96	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			753.23850	0.75324	722.423	18.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			807.33850	0.80734	806.523	18.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,225.11210	1.22511	1,190.949	15.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			279.21210	0.27921	275.049	15.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.25190	9.25190	9.27980	9.27980		19.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,686.26920	1.68627	1,656.110	16.91	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			406.46920	0.40647	404.209	16.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.79220	10.79220	10.82010	10.82010		21.80	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.52590	8.52590	8.55530	8.55530		15.61	42,629.50	5	953.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			23,820.63800	0.23821	22,197.654	15.59	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			17,290.63800	0.17291	18,607.654	15.59	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			18,942.81800	0.18943	17,782.986	16.20	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			23,412.81800	0.23413	25,192.985	16.20	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.62130	8.62130	8.65140	8.65140		16.49	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			38,011.36910	0.38011	36,806.663	16.45	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			31,871.36910	0.31871	33,676.663	16.45	0.00	0	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			8.72150	8.72150	8.75240	8.75240			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			6,240.00000	0.06240	3,150.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.81380	8.81380	8.84540	8.84540		17.59	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			61,523.31690	0.61523	60,310.712	17.45	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			52,983.31690	0.52983	54,930.712	17.45	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			62,283.72010	0.62284	61,061.334	17.39	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			51,743.72010	0.51744	53,681.334	17.39	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			61,901.99950	0.61902	60,684.704	17.42	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			52,361.99950	0.52362	54,304.704	17.42	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.18830	13.18830	13.28520	13.28520		12.88	27,682,241.70	2,099	12,789.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,937.33770	1.93734	1,840.994	16.79	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.13770	0.00214	2.694	16.79	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,147.95310	1.14795	1,055.067	13.63	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			12.75310	0.01275	16.767	13.63	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			197.38760	0.19739	166.557	13.61	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			362.18760	0.36219	428.257	13.61	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			100.45210	0.10045	82.652	14.77	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			665.25210	0.66525	744.352	14.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.33500	13.33500	13.43310	13.43310		13.89	333,375.00	25	1,843.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			481.52620	0.48153	445.847	13.94	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			418.42620	0.41843	480.847	13.94	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			409.53790	0.40954	381.723	14.40	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			526.43790	0.52644	596.723	14.40	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			359.82220	0.35982	335.813	14.79	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			626.72220	0.62672	700.813	14.79	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			236.75860	0.23676	221.628	16.04	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,003.65860	1.00366	1,086.628	16.04	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.49040	13.49040	13.59020	13.59020		15.27	0.00	0	2,105.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			962.08850	0.96209	906.265	23.14	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,071.88850	1.07189	1,115.865	23.14	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			876.00380	0.87600	823.278	23.14	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,185.80380	1.18580	1,232.878	23.14	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			686.61220	0.68661	641.470	23.14	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,496.41220	1.49641	1,551.070	23.14	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,040.10480	1.04010	981.643	23.14	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			979.90480	0.97990	1,021.243	23.14	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10900	0.10900	0.10940	0.10940		19.33	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			292.84730	0.00293	277.171	19.33	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			352.84730	0.00353	377.171	19.33	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11040	0.11040	0.11080	0.11080		19.39	2,760.00	25	75.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			568.19820	0.00568	551.631	19.39	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			488.19820	0.00488	511.631	19.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.34000	10.34000	10.34900	10.34900		12.25	2,760,780.00	267	26,190.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			908.66100	0.90866	899.739	13.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			9.66100	0.00966	9.739	13.81	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			624.96920	0.62497	616.660	12.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			25.96920	0.02597	26.660	12.61	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			493.27900	0.49328	485.476	12.21	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			44.27900	0.04428	45.476	12.21	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			278.00900	0.27801	270.865	12.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			129.00900	0.12901	130.865	12.24	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			33.17400	0.03317	28.439	15.74	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			884.17400	0.88417	888.439	15.74	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			30.31680	0.03032	25.764	15.97	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			931.31680	0.93132	935.764	15.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.46930	10.46930	10.47890	10.47890		13.64	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			241.63560	0.24164	237.390	14.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			582.73560	0.58274	588.089	14.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			209.79180	0.20979	205.627	15.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			680.89180	0.68089	686.327	15.05	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			198.84400	0.19884	194.707	15.21	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			719.94400	0.71994	725.407	15.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			389.17560	0.38918	384.280	13.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			310.27560	0.31028	314.980	13.43	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			179.02910	0.17903	174.955	15.53	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			800.12910	0.80013	805.655	15.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			120.80500	0.12081	116.999	16.84	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,141.90500	1.14191	1,147.699	16.84	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,021.72200	1.02172	1,012.517	12.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			42.82200	0.04282	43.217	12.81	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			437.92890	0.43793	432.638	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			259.02890	0.25903	263.338	13.21	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.60780	10.60780	10.61820	10.61820		13.98	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			362.29700	0.36230	355.589	14.94	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			714.09700	0.71410	717.789	14.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.88880	10.88880	10.89910	10.89910		14.68	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			647.29370	0.64729	640.139	15.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			948.19370	0.94819	951.339	15.17	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.05617	104.05617	104.04307	104.04307			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,053.07000	4.05307	4,066.170		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			4,043.07000	4.04307	4,056.170		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			4,033.07000	4.03307	4,046.170		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			105.38273	105.38273	105.37011	105.37011			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	99.99	Call			5,380.11000	5.38011	5,392.730		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			5,370.11000	5.37011	5,382.730		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			5,360.11000	5.36011	5,372.730		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future			101.81410	101.81410	101.79735	101.79735			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			3,807.35000	3.80735	3,824.100		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			3,797.35000	3.79735	3,814.100		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			3,787.35000	3.78735	3,804.100		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			103.11214	103.11214	103.09560	103.09560			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,105.60000	4.10560	4,122.140		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			4,095.60000	4.09560	4,112.140		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			4,085.60000	4.08560	4,102.140		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			108.61479	108.61479	108.59705	108.59705			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			5,607.05000	5.60705	5,624.790		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			5,597.05000	5.59705	5,614.790		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			5,587.05000	5.58705	5,604.790		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			109.99956	109.99956	109.98207	109.98207			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			5,992.07000	5.99207	6,009.560		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			5,982.07000	5.98207	5,999.560		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			5,972.07000	5.97207	5,989.560		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			465.79700	465.79700	462.93700	462.93700			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			471.73500	471.73500	468.84200	468.84200			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			478.47100	478.47100	475.53500	475.53500			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			419.02500	419.02500	416.05600	416.05600			335,220,000.00	80	923.00
ALBI	On	01/11/2012	Index Future			424.36700	424.36700	421.36200	421.36200			339,493,600.00	80	80.00
ALBI	On	07/02/2013	Index Future			430.42700	430.42700	427.37700	427.37700			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.71080	8.71080	8.74470	8.74470		11.21	2,047,038.00	235	7,675.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			366.08930	0.36609	339.557	11.56	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			41.38930	0.04139	48.757	11.56	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.74380	8.74380	8.77870	8.77870		12.25	0.00	0	9,816.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			448.33450	0.44833	426.141	12.15	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			129.63450	0.12963	142.341	12.15	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.78330	8.78330	8.81910	8.81910		12.72	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			515.63030	0.51563	496.728	12.37	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			206.53030	0.20653	223.428	12.37	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			10.07510	10.07510	10.10930	10.10930		15.65	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.35280	8.35280	8.38030	8.38030		11.25	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			207.39030	0.20739	189.295	11.30	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			97.09030	0.09709	106.495	11.30	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.42970	8.42970	8.45760	8.45760		11.76	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			300.10350	0.30010	285.152	11.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			192.50350	0.19250	205.452	11.65	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.19000	0.19000	0.18380	0.18380			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.04460	0.04460	0.04710	0.04710			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.08850	0.08850	0.08630	0.08630			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.06230	0.06230	0.06190	0.06190			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.10270	0.10270	0.08510	0.08510			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.13120	0.13120	0.14500	0.14500			0.00	0	4,800.00
CF CANIOn	31/07/2012	Can-Do Future			0.01510	0.01510	0.02400	0.02400			0.00	10,000	10,000.00
CF CANIOn	31/07/2012	Can-Do Future			0.00780	0.00780	0.01190	0.01190			0.00	10,000	10,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.61590	8.61590	8.62020	8.62020		14.22	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			99.82400	0.09982	96.769	15.78	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			389.62400	0.38962	390.869	15.78	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.73550	8.73550	8.74080	8.74080		15.47	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			240.40580	0.24041	236.703	16.70	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			539.60580	0.53961	541.203	16.70	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry			8.68550	8.68550	8.69110	8.69110		11.00	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.54	Call			155.25680	0.15526	147.679	14.36	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.54	Put			4.15680	0.00416	2.179	14.36	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.55	Call			145.90770	0.14591	138.135	14.15	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.55	Put			4.80770	0.00481	2.635	14.15	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.56	Call			136.66020	0.13666	128.684	13.94	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.56	Put			5.56020	0.00556	3.184	13.94	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.57	Call			127.52910	0.12753	119.344	13.73	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.57	Put			6.42910	0.00643	3.844	13.73	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAO	On	27/07/2012	Any day expiry	8.59	Call			109.68610	0.10969	101.083	13.31	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.59	Put			8.58610	0.00859	5.583	13.31	0.00	0	5,000.00
DAAP	On	27/07/2012	Any day expiry			6.64080	6.64080	6.67350	6.67350		15.49	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Call			74.40650	0.07441	43.816	16.53	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Put			20.90650	0.02091	23.016	16.53	0.00	0	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.70	Call			0.00000	0.00000	12.492	17.39	0.00	10,000	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.70	Put			0.00000	0.00000	71.692	17.39	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Call			98.15780	0.09816	65.527	17.56	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Put			14.65780	0.01466	14.727	17.56	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Call			90.00710	0.09001	57.921	17.22	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Put			16.50710	0.01651	17.121	17.22	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Call			82.08210	0.08208	50.670	16.87	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Put			18.58210	0.01858	19.870	16.87	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry			8.46130	8.46130	8.46250	8.46250		14.31	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Call			232.40020	0.23240	229.016	17.40	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Put			9.90020	0.00990	7.716	17.40	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Call			223.30280	0.22330	219.788	17.25	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Put			10.80280	0.01080	8.489	17.25	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Call			214.28380	0.21428	210.635	17.10	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Put			11.78380	0.01178	9.335	17.10	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Call			100.38370	0.10038	94.857	15.05	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Put			37.88370	0.03788	33.557	15.05	0.00	0	10,000.00
DAAR	On	31/07/2012	Any day expiry			6.64880	6.64880	6.70360	6.70360		14.10	0.00	20,000	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.61	Call			114.96070	0.11496	72.070	14.84	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.61	Put			21.36070	0.02136	33.270	14.84	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.71	Call			49.37590	0.04938	26.653	15.10	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.71	Put			55.77590	0.05578	87.853	15.10	0.00	0	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.59	Call			131.00740	0.13101	86.129	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAR	On	31/07/2012	Any day expiry	6.59	Put			17.40740	0.01741	27.329	15.20	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Call			122.89410	0.12289	78.971	15.02	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Put			19.29410	0.01929	30.171	15.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.47150	8.47150	8.50060	8.50060		14.62	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,101.00000	1.10100	1,072.000	26.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			0.00000	0.00000	1.000	26.11	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			781.00000	0.78100	752.000	24.67	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			0.00000	0.00000	1.000	24.67	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			260.00000	0.26000	231.000	16.95	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			9.00000	0.00900	10.000	16.95	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			65.00000	0.06500	50.000	15.46	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			74.00000	0.07400	89.000	15.46	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.50680	8.50680	8.53610	8.53610		15.66	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			345.00000	0.34500	323.000	15.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			59.00000	0.05900	66.000	15.36	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			184.00000	0.18400	168.000	15.72	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			158.00000	0.15800	171.000	15.72	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,137.00000	1.13700	1,108.000	18.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.91	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			820.00000	0.82000	793.000	16.70	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			4.00000	0.00400	6.000	16.70	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.53820	8.53820	8.56760	8.56760		15.97	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			860.00000	0.86000	833.000	15.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			12.00000	0.01200	15.000	15.74	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			408.00000	0.40800	390.000	15.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			90.00000	0.09000	102.000	15.26	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			256.00000	0.25600	242.000	15.88	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			198.00000	0.19800	214.000	15.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,172.00000	1.17200	1,144.000	17.42	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	28/09/2012	Any day expiry	7.40	Put			4.00000	0.00400	6.000	17.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.57380	8.57380	8.60320	8.60320		16.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			329.00000	0.32900	316.000	16.03	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			236.00000	0.23600	252.000	16.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,215.00000	1.21500	1,187.000	16.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			12.00000	0.01200	13.000	16.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			908.00000	0.90800	882.000	15.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			25.00000	0.02500	28.000	15.36	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			475.00000	0.47500	459.000	15.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			122.00000	0.12200	135.000	15.31	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.60620	8.60620	8.63610	8.63610		16.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			953.00000	0.95300	928.000	15.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			37.00000	0.03700	42.000	15.34	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			390.00000	0.39000	377.000	16.17	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			264.00000	0.26400	281.000	16.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.63530	8.63530	8.66570	8.66570		16.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			993.00000	0.99300	969.000	15.31	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			47.00000	0.04700	54.000	15.31	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			439.00000	0.43900	426.000	16.15	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			283.00000	0.28300	301.000	16.15	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			8.59779	92.33393	8.75125	90.98888			27,977,180.79	303	298.00
ES33	On	01/11/2012	Bond Future			8.68498	89.73379	8.84301	88.37215			27,189,338.37	303	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,959.26000	2.95926	4,320.900		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future			8.77863	91.01541	8.94192	89.63405			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			3,461.88000	3.46188	2,080.520		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			3,373.19000	3.37319	1,991.830		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,284.63000	3.28463	1,903.270		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			419.10700	419.10700	416.36700	416.36700			196,980,290.00	47	216.00
GOVI	On	02/08/2012	GOVI	398.23	Call			181,370.00000	18.13700	208,770.000		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
GOVI	On	01/11/2012	GOVI			424.45100	424.45100	421.67800	421.67800			301,360,210.00	71	71.00
GOVI	On	01/11/2012	GOVI	403.96	Call			177,180.00000	17.71800	204,910.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			430.51100	430.51100	427.69700	427.69700			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			52,930.00000	5.29300	24,790.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			53,030.00000	5.30300	24,890.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			53,130.00000	5.31300	24,990.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			182.06900	182.06900	182.59400	182.59400			826,593,260.00	454	140.00
IGOV	On	01/11/2012	Index Future			184.39100	184.39100	184.92300	184.92300			837,135,140.00	454	454.00
IGOV	On	07/02/2013	Index Future			187.02300	187.02300	187.56300	187.56300			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			494.48300	494.48300	492.64500	492.64500			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			501.83300	501.83300	499.96600	499.96600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	15/08/2012	Jibar Tradeable Future			5.05000	94.95000	5.05000	94.95000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			4.91000	95.09000	4.91000	95.09000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.87000	95.13000	4.88000	95.12000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.77000	95.23000	4.79000	95.21000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.73000	95.27000	4.75000	95.25000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.72000	95.28000	4.75000	95.25000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.72000	95.28000	4.75000	95.25000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.78000	95.22000	4.82000	95.18000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.87000	95.13000	4.91000	95.09000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			4.99000	95.01000	5.03000	94.97000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.14000	94.86000	5.17000	94.83000				0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.29000	94.71000	5.30000	94.70000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.67150	6.67150	6.72600	6.72600		10.52	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			191.66260	0.19166	154.107	10.67	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			55.66260	0.05566	72.607	10.67	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.72040	6.72040	6.77640	6.77640		12.40	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			285.72250	0.28572	254.602	12.42	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			139.32250	0.13932	164.202	12.42	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.38295	128.23848	5.48012	127.92594		2.34	638,499,391.92	4,979	12,928.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.15	Call			2,127.32000	2.12732	2,439.860	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			2,753.33000	2.75333	3,065.870	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			3,375.22000	3.37522	3,687.760	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			4,606.71000	4.60671	4,919.250	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			5.40803	123.07432	5.51506	122.75848		2.32	600,479,607.28	4,879	2,567.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,062.13000	1.06213	1,292.430	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			284.81000	0.28481	199.270	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,172.01000	2.17201	2,464.880	2.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			60.17000	0.06017	37.200	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.42036	124.83226	5.54074	124.51154		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,167.18000	2.16718	2,433.670	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			221.77000	0.22177	167.540	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42811	119.55395	5.56437	119.22367		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			864.60000	0.86460	1,012.480	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,384.75000	1.38475	1,202.350	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			875.29000	0.87529	1,024.330	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,371.11000	1.37111	1,189.870	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			853.98000	0.85398	1,000.710	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,398.47000	1.39847	1,214.920	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			7.32606	129.24984	7.47389	127.71454		11.60	1,008,536,501.52	7,803	26,614.00
R186	On	02/08/2012	Bond Future	7.66	Call			2,171.17000	2.17117	3,489.490	11.74	0.00	0	276.00



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	7.66	Put			275.02000	0.27502	58.040	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			2,499.74000	2.49974	3,871.570	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			201.32000	0.20132	37.850	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			3,020.21000	3.02021	4,452.830	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			121.81000	0.12181	19.130	11.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			8,117.51000	8.11751	9,652.610	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.20000	0.00020	0.000	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			12,317.86000	12.31786	13,853.160	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			5,268.24000	5.26824	6,793.630	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			10.67000	0.01067	0.760	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			7,647.85000	7.64785	9,182.740	12.23	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			0.42000	0.00042	0.010	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			14,424.61000	14.42461	15,959.910	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			11,423.15000	11.42315	12,958.450	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			12,228.84000	12.22884	13,764.140	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			7.39253	130.89763	7.54518	129.34345		11.38	1,021,394,206.89	7,803	7,861.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,632.75000	9.63275	11,022.370	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			495.73000	0.49573	331.170	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,205.04000	12.20504	13,678.320	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			217.85000	0.21785	136.950	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,666.11000	4.66611	5,715.160	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,934.89000	1.93489	1,429.760	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,861.77000	5.86177	7,026.800	11.79	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,387.03000	1.38703	997.880	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.46109	127.47662	7.61926	125.89998		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,695.58000	9.69558	10,932.120	12.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Put			1,674.85000	1.67485	1,334.750	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,055.74000	2.05574	2,564.420	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,391.17000	8.39117	7,323.210	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.52340	129.03267	7.68714	127.43085		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,442.22000	4.44222	5,182.680	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,170.47000	7.17047	6,309.110	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,358.62000	4.35862	5,090.200	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,287.00000	7.28700	6,416.760	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,400.31000	4.40031	5,136.320	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,228.57000	7.22857	6,362.760	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
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.88863	218.88863	218.89141	218.89141			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			758.59000	0.75859	761.370		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.18000	215.18000	215.18397	215.18397			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			3,806.03000	3.80603	3,810.000		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			3,816.03000	3.81603	3,820.000		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			3,826.03000	3.82603	3,830.000		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			267.55339	267.55339	268.24342	268.24342			146,886,811.11	549	4,969.00
R197	On	02/08/2012	Bond Future	256.15	Call			12,093.42000	12.09342	11,403.390		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			270.96432	270.96432	271.66460	271.66460			148,759,411.68	549	449.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,674.60000	4.67460	3,974.320		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,664.60000	4.66460	3,964.320		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,654.60000	4.65460	3,954.320		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			4.85857	109.73226	4.92388	109.57984		1.55	0.00	0	1,560.00
R201	On	02/08/2012	Bond Future	5.20	Call			642.21000	0.64221	793.880		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			0.82000	0.00082	0.070		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.81972	111.13124	4.89315	110.97745		1.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			608.66000	0.60866	720.670		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			156.13000	0.15613	114.350		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.73617	108.30971	4.82131	108.15339		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			634.75000	0.63475	731.090		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			344.18000	0.34418	284.200		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.64581	109.63175	4.74706	109.46850		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			183.54000	0.18354	221.370		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,330.62000	1.33062	1,205.200		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			187.09000	0.18709	225.480		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,317.84000	1.31784	1,192.980		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			190.70000	0.19070	229.640		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,305.11000	1.30511	1,180.800		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			197.02871	197.02871	197.77296	197.77296			0.00	0	48,173.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/08/2012	Bond Future	188.44	Call			9,332.96000	9.33296	8,588.710		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future			199.54042	199.54042	200.29539	200.29539			110,744,933.10	555	663.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,305.39000	8.30539	7,550.420		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,295.39000	8.29539	7,540.420		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			8,285.39000	8.28539	7,530.420		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			5.91959	113.38172	6.03712	112.84070		4.90	89,571,558.80	790	13,426.00
R203	On	02/08/2012	Bond Future	6.60	Call			2,546.93000	2.54693	3,087.470	5.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.50000	0.00050	0.020	5.04	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			3,654.16000	3.65416	4,195.180	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			4,964.95000	4.96495	5,505.970	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			5,181.48000	5.18148	5,722.500	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			6,681.88000	6.68188	7,222.900	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			5.96792	110.67222	6.09266	110.12489		4.57	87,431,053.80	790	2,426.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,482.09000	3.48209	3,977.470	4.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			145.64000	0.14564	93.690	4.80	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.01476	112.25280	6.14847	111.69736		4.91	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,524.87000	1.52487	1,809.020	4.88	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,684.32000	1.68432	1,413.030	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,739.37000	3.73937	4,183.650	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			521.32000	0.52132	410.160	5.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future			6.05615	109.46619	6.19954	108.89891		5.17	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,425.78000	1.42578	1,669.630	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,614.99000	2.61499	2,291.560	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,442.41000	1.44241	1,688.070	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,591.66000	2.59166	2,270.040	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,409.27000	1.40927	1,651.300	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,638.46000	2.63846	2,313.210	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/R1On	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			6.23525	110.17914	6.33276	109.64625		6.29	199,754,780.82	1,813	2,104.00
R204	On	02/08/2012	Bond Future	7.15	Call			4,342.50000	4.34250	4,875.380	6.61	0.00	0	0.00
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			6.29014	111.58384	6.39259	111.04469		5.82	187,795,602.72	1,683	1,683.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,428.74000	4.42874	4,912.840	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			192.96000	0.19296	137.910	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.34387	109.14662	6.45230	108.59948		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,748.72000	4.74872	5,186.750	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			634.30000	0.63430	525.190	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.39554	110.47889	6.51058	109.92002		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,023.98000	2.02398	2,277.390	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			3,098.72000	3.09872	2,793.260	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,045.46000	2.04546	2,300.590	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			3,071.19000	3.07119	2,767.450	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,067.09000	2.06709	2,323.940	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			3,043.84000	3.04384	2,741.820	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			0.00	0	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/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.88779	104.04787	4.97373	103.92708		1.00	0.00	0	1,120.00
R206	On	02/08/2012	Bond Future	5.19	Call			305.12000	0.30512	424.040	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			2.00000	0.00200	0.130	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.82234	105.37438	4.92645	105.25260		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			299.25000	0.29925	376.930	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			155.01000	0.15501	110.910	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.65627	103.11387	4.79222	102.99003		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			288.22000	0.28822	351.680	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			317.55000	0.31755	257.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.43563	104.37249	4.62525	104.24237		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			87.92000	0.08792	113.130	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			940.74000	0.94074	835.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			89.15000	0.08915	114.630	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			935.02000	0.93502	830.380	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			90.39000	0.09039	116.140	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			929.31000	0.92931	824.940	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			6.49540	104.84256	6.59793	104.23136		7.33	3,582,050,904.96	34,166	12,578.00
R207	On	02/08/2012	Bond Future	7.51	Call			5,246.78000	5.24678	5,857.980	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			6.55283	106.17918	6.65985	105.56073		7.18	2,096,189,371.56	19,742	18,897.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,342.24000	5.34224	5,902.050	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			207.84000	0.20784	149.200	7.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.61128	104.05568	6.72373	103.42808		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,682.98000	5.68298	6,197.870	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			635.29000	0.63529	522.580	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.66870	105.32575	6.78702	104.68575		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,989.51000	1.98951	2,257.070	7.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.44	Put			3,880.51000	3.88051	3,508.070	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,011.36000	2.01136	2,280.860	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,847.27000	3.84727	3,476.770	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,033.36000	2.03336	2,304.800	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,814.22000	3.81422	3,445.660	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/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.65051	103.01395	6.75303	102.34782		8.29	950,097,660.85	9,223	14,062.00
R208	On	02/08/2012	Bond Future	7.20	Call			2,850.02000	2.85002	3,508.300	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			9.11000	0.00911	1.260	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			4,691.44000	4.69144	5,357.460	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.12000	0.00012	0.010	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			6,497.84000	6.49784	7,163.970	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			9,127.81000	9.12781	9,793.940	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			6.70936	100.93487	6.81592	100.26070		8.43	930,316,696.79	9,217	5,408.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,659.43000	5.65943	6,259.500	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			278.12000	0.27812	204.020	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,754.46000	1.75446	2,106.720	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,791.77000	1.79177	1,469.860	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,641.94000	4.64194	5,205.730	8.91	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			445.65000	0.44565	335.270	8.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future			6.76882	102.37645	6.88014	101.69238		8.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	6.00	Call			651.06000	0.65106	791.660	8.19	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,222.19000	6.22219	5,678.720	8.19	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,079.85000	6.07985	6,633.900	8.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.78	Put			758.11000	0.75811	628.090	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.82304	100.23291	6.93944	99.53591		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,330.21000	2.33021	2,633.050	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,135.57000	4.13557	3,741.410	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,355.37000	2.35537	2,660.330	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,099.78000	4.09978	3,707.740	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,380.69000	2.38069	2,687.760	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,064.21000	4.06421	3,674.280	8.96	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On	02/08/2012	Bond Future			7.97582	83.95617	8.12848	82.59175		16.67	146,419,560.48	1,744	5,793.00
R209	On	02/08/2012	Bond Future	8.91	Call			6,458.61000	6.45861	7,822.000	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			1.08000	0.00108	0.050	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.03963	81.88533	8.19632	80.50399		17.09	142,808,015.52	1,744	1,242.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,232.62000	7.23262	8,391.010	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			768.43000	0.76843	545.480	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.10586	83.05489	8.26709	81.65359		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,180.61000	8.18061	9,245.900	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,811.33000	1.81133	1,475.320	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.16430	80.92687	8.32998	79.50476		19.28	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,074.17000	4.07417	4,730.000	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,035.52000	7.03552	6,269.240	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,110.10000	4.11010	4,769.620	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,981.92000	6.98192	6,219.330	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,146.19000	4.14619	4,809.400	19.15	0.00	0	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	02/05/2013	Bond Future	8.01	Put			6,928.63000	6.92863	6,169.730	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			149.69801	149.69801	150.15739	150.15739			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			7,497.39000	7.49739	7,038.010		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			149.79541	149.79541	150.26135	150.26135			340,035,580.70	2,270	2,270.00
R210	On	01/11/2012	Bond Future	144.99	Call			5,271.35000	5.27135	4,805.410		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			5,261.35000	5.26135	4,795.410		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			5,251.35000	5.25135	4,785.410		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			121.20826	121.20826	121.36060	121.36060			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			1,000.60000	1.00060	848.260		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			122.75357	122.75357	122.90843	122.90843			0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Call			918.43000	0.91843	763.570		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			908.43000	0.90843	753.570		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			898.43000	0.89843	743.570		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			123.16846	123.16846	123.15448	123.15448			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			5,764.48000	5.76448	5,778.460		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future			124.73867	124.73867	124.72514	124.72514			0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Call			2,735.14000	2.73514	2,748.670		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			2,725.14000	2.72514	2,738.670		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			2,715.14000	2.71514	2,728.670		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			7.79594	95.29697	7.94365	93.95607		14.60	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			6,760.18000	6.76018	8,100.510	15.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.59000	0.00059	0.020	15.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.86280	92.97908	8.01464	91.62153		14.95	0.00	0	385.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,831.34000	1.83134	2,389.470	14.80	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,216.64000	4.21664	3,417.220	14.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,364.78000	7.36478	8,512.730	15.76	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			712.33000	0.71233	502.730	15.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.93372	94.30696	8.09032	92.92978		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,400.58000	8.40058	9,454.260	16.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,742.88000	1.74288	1,419.380	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.99366	91.92344	8.15484	90.52527		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,181.39000	4.18139	4,834.300	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,763.13000	6.76313	6,017.870	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,107.88000	4.10788	4,753.450	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,868.64000	6.86864	6,116.040	16.70	0.00	0	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	02/05/2013	Bond Future	7.85	Call			4,144.55000	4.14455	4,793.780	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,815.74000	6.81574	6,066.800	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			8.03057	85.77254	8.19316	84.24044			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			6,549.68000	6.54968	8,081.780		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			8.09310	83.58559	8.25996	82.03444			0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			2,534.21000	2.53421	983.060		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			2,438.02000	2.43802	886.870		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			2,342.01000	2.34201	790.860		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32960	1.32960	1.33490	1.33490		15.60	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			335.24670	0.03352	310.128	15.30	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			286.24670	0.02862	314.128	15.30	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34000	1.34000	1.34530	1.34530		16.21	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			556.06170	0.05561	534.970	16.05	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			503.06170	0.05031	534.970	16.05	0.00	0	0.00

**Total for Derivatives :** **15,436,574,400.67**    **183,169**    **1,548,281.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	10.16797	100.00000	10.09425			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.10203	100.00000	20.96299			0.00	0	50,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	9.12931	100.00000	9.06311			100,000,000,000.00	1,000,000	1,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.15926	5.00000	127.10808			0.00	0	68,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	95.72079	100.00000	95.00468			470,000,000,000.00	4,700,000	19,450,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.29534	100.00000	21.15503			1,300,000,000.00	13,000	16,024,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.90986	100.00000	36.66666			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	11.14824	100.00000	11.06742			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.36873	100.00000	14.27404			3,000,000,000,000.00	30,000,000	50,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	40.91172	100.00000	40.61511			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.47379	100.00000	29.26807			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.19478	100.00000	6.15374			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.93942	100.00000	17.80936			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.09245	100.00000	28.88153			1,200,000,000,000.00	12,000,000	4,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.24072	100.00000	11.15921			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.43399	100.00000	8.37284			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.25981	100.00000	8.19993			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.38044	100.00000	8.31968			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.06051	100.00000	25.88880			5,700,000,000,000.00	57,000,000	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015			100.00000	18.49627	100.00000	18.36217			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	28.08574	100.00000	27.90069			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	22.03499	100.00000	21.87523			0.00	0	100,000,000.00
ABL12B	On	08/03/2015			100.00000	18.01451	100.00000	17.88392		880,000,000,000.00		8,800,000	4,400,000.00
ABL13	On	11/10/2016			100.00000	10.63366	100.00000	10.55657			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	73.36937	100.00000	72.88064			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	51.98359	100.00000	51.64107			0.00	0	861,000.00
ABL8B	On	19/09/2013			100.00000	42.58062	100.00000	42.27191			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	66.12689	100.00000	65.64747			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	83.53659	100.00000	83.15630			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	97.71015	100.00000	96.94679			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	37.41355	100.00000	37.15241			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.50263	100.00000	20.35953			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	91.35041	8.00000	91.25579			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	97.59359	100.00000	99.14058			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	19.51458	100.00000	19.38600			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	15.60602	100.00000	15.49288			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.88515	9.58000	100.80733			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.12841	100.00000	11.04773			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.74989	100.00000	13.62151			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.83187	4.50000	100.75547			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.45453	100.00000	5.41627			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.54597	100.00000	18.41588			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.80392	100.00000	4.77021			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	89.82201	100.00000	89.19508			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.17997	100.00000	5.14363			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.20971	100.00000	2.19719			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.20971	100.00000	2.19719			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.07231	6.82500	101.01656			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.52904	100.00000	6.49194			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.07536	100.00000	12.00601			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.42620	100.00000	10.35061			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	11.11118	100.00000	11.04700			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.86581	100.00000	21.72678			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.13952	100.00000	10.08128			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.60177	100.00000	9.54647			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.59642	100.00000	19.48324			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.75523	100.00000	18.64660			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.03934	100.00000	9.94561			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.82737	100.00000	9.73560		1,196,400,000,000.00	11,964,000	75,000,000.00	
ABN49	On	12/04/2016	Spot Bond			100.00000	18.04285	100.00000	17.93835			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.25378	100.00000	22.14908			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.23378	100.00000	16.06443			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.39129	100.00000	16.29636			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.72485	100.00000	15.63378			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.42407	100.00000	15.33474			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.17448	100.00000	10.07288			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.59636	100.00000	21.24892			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	55.28854	100.00000	54.97444			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.56332	100.00000	9.43771			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On	20/07/2016	Spot Bond			100.00000	13.45292	100.00000	13.37500			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.23839	100.00000	14.14457			500,000,000.00	5,000	7,773,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.93711	100.00000	19.80574			900,000,000.00	9,000	7,635,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.50443	100.00000	9.44146			400,000,000.00	4,000	50,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.00763	100.00000	11.92851			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.37790	100.00000	17.26339			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.06763	100.00000	29.85669			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.09294	4.00000	118.00818			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.19478	100.00000	6.15374			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.47738	100.00000	5.43876			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.03863	100.00000	3.01719			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	46.54069	100.00000	46.20326			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	60.12657	100.00000	59.69065			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	60.44921	100.00000	60.01094			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.65907	100.00000	19.51655			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.60827	100.00000	44.28486			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	55.98439	100.00000	55.57850			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	44.60827	100.00000	44.28486			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	67.12711	100.00000	66.64043			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	60.38445	100.00000	59.98658			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	104.98366	13.50000	104.87192			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.27976	100.00000	17.15449			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.56041	100.00000	17.43310			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.54571	100.00000	21.38951			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	83.78933	100.00000	83.22573			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	41.33661	100.00000	41.03692			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	41.29216	100.00000	40.99279			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.99911	100.00000	16.87587			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.33270	100.00000	1.32515			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	81.53224	100.00000	67.79943			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	81.53224	100.00000	67.79943			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	31.82232	100.00000	31.59161			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	40.74014	100.00000	40.44477			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.48651	100.00000	13.40990			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	101.74228	100.00000	100.92177			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.32767	100.00000	11.26350			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.32767	100.00000	11.26350			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On	20/09/2013	Spot Bond			100.00000	41.88481	100.00000	41.58115			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.56511	100.00000	14.45952			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.42940	100.00000	15.31754			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.17983	100.00000	14.07702			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.44016	100.00000	14.33547			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.55471	100.00000	14.44918			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.81652	100.00000	13.83623			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.81652	100.00000	13.83623			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.86565	100.00000	13.90987			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.97157	100.00000	13.87028			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.86565	100.00000	13.90987			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.76739	100.00000	13.76260			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.79093	100.00000	21.66747			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.90596	100.00000	21.74714			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	89.15238	100.00000	88.52010			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.55145	100.00000	41.25020			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.67223	100.00000	13.57310			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.55145	100.00000	41.25020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On	20/12/2012	Spot Bond			100.00000	89.15238	100.00000	88.52010			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.08825	100.00000	9.02236			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.08056	100.00000	9.01472			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.09126	100.00000	9.02535			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.87088	100.00000	8.80657			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	41.18103	100.00000	40.88247			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.31337	100.00000	9.24584			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	83.57523	100.00000	83.01929			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	57.09150	100.00000	56.67759			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	83.57523	100.00000	83.01929		1,100,000,000,000.00	11,000,000	5,500,000.00	
ACL104	On	20/12/2019	Spot Bond			100.00000	11.17227	100.00000	11.09127			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.20372	100.00000	28.99200			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.42096	100.00000	40.15171			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.46899	100.00000	31.24084			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	97.77242	100.00000	97.00857			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.94009	100.00000	7.88253			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.95018	100.00000	7.89255			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.74326	100.00000	6.70495			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			100.00000	37.98494	100.00000	37.70955			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.69599	100.00000	3.67150			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.52121	100.00000	4.49142			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.66384	100.00000	5.63175			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.84404	100.00000	3.81871			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.99111	100.00000	3.96481			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.62104	100.00000	8.55854			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.30768	100.00000	23.13869			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.30768	100.00000	23.13869			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	37.98494	100.00000	37.70955			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.99155	100.00000	22.82487			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.99182	100.00000	21.83238			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.93458	100.00000	21.77555			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.47784	100.00000	8.41638			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.11483	100.00000	11.03425			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.46682	100.00000	8.40544			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.68976	100.00000	9.62521			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	89.32761	100.00000	88.69408			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017	Spot Bond			100.00000	9.73889	100.00000	9.67402			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.99182	100.00000	21.83238			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.25933	100.00000	11.17769			9,187,600,000.00	91,876	22,969.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.55924	100.00000	10.48268			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.65409	100.00000	8.59136			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.64348	100.00000	49.28356			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.48269	100.00000	29.30793			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.20544	100.00000	29.03233			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.47245	100.00000	10.41038			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	30.41306	100.00000	31.79523			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.74796	100.00000	16.64868			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.56208	100.00000	16.46390			400,000,000,000.00	4,000,000	2,000,000.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.92291	100.00000	16.82260			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.44904	100.00000	10.38709			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	10.03922	100.00000	9.97971			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.78076	100.00000	16.68129			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.90104	100.00000	16.80086			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.91297	100.00000	10.86189			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.00000	13.14549	100.00000	13.06757			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.83543	100.00000	16.73564			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.46780	100.00000	31.23966			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.97310	100.00000	20.82105			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.91636	100.00000	28.70672			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.31428	100.00000	12.25634			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.86331	100.00000	9.79180			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.33949	1.75000	102.28950			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.51570	100.00000	16.39596			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	78.53297	100.00000	78.05313			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.53585	100.00000	16.41596			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.78729	100.00000	9.71633			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.84031	100.00000	8.77621			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.28520	100.00000	8.22514			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	40.94749	100.00000	40.53861			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.48553	100.00000	22.26101			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	78.25436	100.00000	77.77622			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On	20/06/2015	Spot Bond			100.00000	9.18351	100.00000	9.06238			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.63447	100.00000	1.61291			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.63447	100.00000	1.61291			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.29090	100.00000	0.28706			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	75.99562	100.00000	75.54416			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	75.97381	100.00000	75.52248			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	63.74817	100.00000	63.32586			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.68798	100.00000	2.66849			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.03610	100.00000	22.86908			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.80559	100.00000	23.63300			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.31859	100.00000	24.14228			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.02728	100.00000	11.94803			0.00	0	7,778,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.30362	100.00000	14.20886			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.02290	100.00000	22.85599			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.64922	100.00000	19.51975		300,000,000,000.00	0.00	3,000,000	16,020,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.10165	100.00000	21.94141			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.30538	100.00000	14.21061			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.80956	100.00000	5.76880			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.74760	100.00000	34.51614			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.91943	100.00000	9.84751			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.38949	100.00000	13.30078			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.64349	100.00000	16.48809			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.06117	100.00000	9.96723			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.64399	100.00000	34.32052			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.92013	100.00000	21.77490			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.68774	100.00000	9.61751			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	42.01718	100.00000	41.71255			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	47.98034	100.00000	47.66419			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.27293	100.00000	21.11870			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.00888	100.00000	26.82995			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.29409	100.00000	14.19939			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.93182	100.00000	32.69307			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.80634	100.00000	16.68450			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	60.49906	100.00000	60.06045			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.58022	100.00000	17.45276			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.54973	100.00000	17.42249			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.00000	13.30755	100.00000	13.21107			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	17.45826	100.00000	17.33168			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	13.54422	100.00000	13.44603			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	16.69091	100.00000	16.56990			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	16.69091	100.00000	16.56990			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.78813	100.00000	14.68092			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.20319	100.00000	15.09297			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.30827	100.00000	16.19004			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.58022	100.00000	17.45276			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.74795	100.00000	15.63377			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.64782	8.00000	100.58286			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.99217	100.00000	12.89797			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.99217	100.00000	12.89797			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.99217	100.00000	12.89797			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.28518	100.00000	23.11637			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	58.92456	100.00000	58.49736			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.46620	100.00000	15.35407			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.78237	100.00000	14.64128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond				100.00000	15.50501	100.00000	15.35703			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	19.91925	100.00000	19.77483			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	18.56911	100.00000	18.43448			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	16.63341	100.00000	16.51282			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.66893	100.00000	4.64248			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	20.10066	100.00000	19.95494			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	18.29386	100.00000	18.16123			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.29250	100.00000	11.21063			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.29250	100.00000	11.21063			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.65317	100.00000	13.55419			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.83025	100.00000	11.74448			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	24.30942	100.00000	24.13319			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	16.94500	100.00000	16.82214			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond				100.00000	3.65247	100.00000	3.62840			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond				100.00000	8.69986	100.00000	8.65044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206 On 02/03/2028 Spot Bond			100.00000	9.71438	100.00000	9.65919			0.00	0	0.00
BD0302 On 18/04/2028 Spot Bond			100.00000	10.20185	100.00000	10.13427			0.00	0	0.00
BD310A On 08/05/2014 Spot Bond			100.00000	34.00397	100.00000	33.75744			0.00	0	0.00
BD310B On 03/07/2013 Spot Bond			100.00000	58.84645	100.00000	58.41981			0.00	0	0.00
BD310C On 18/02/2014 Spot Bond			100.00000	32.09483	100.00000	31.86215			0.00	0	0.00
BD311A On 08/02/2014 Spot Bond			100.00000	31.04158	100.00000	30.81652			0.00	0	0.00
BD311B On 04/07/2013 Spot Bond			100.00000	59.46795	100.00000	59.03681			0.00	0	0.00
BD311C On 31/10/2013 Spot Bond			100.00000	46.39817	100.00000	46.06178			0.00	0	0.00
BD311D On 31/03/2013 Spot Bond			100.00000	59.04527	100.00000	58.61719			0.00	0	0.00
BD311E On 07/12/2023 Spot Bond			100.00000	8.61870	100.00000	8.55622			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	21.65315	100.00000	21.49617			0.00	0	0.00
BD32AU On 08/05/2014 Spot Bond			100.00000	23.91080	100.00000	22.84899			0.00	0	0.00
BEER01 On 19/07/2013 Spot Bond			100.00000	51.18980	100.00000	50.85250			0.00	0	0.00
BG22A1 On 21/07/2016 Spot Bond			100.00000	9.98114	100.00000	9.90878			0.00	0	0.00
BG22A2 On 21/07/2016 Spot Bond			100.00000	10.03044	100.00000	9.95772			0.00	0	0.00
BG22A3 On 21/07/2016 Spot Bond			100.00000	10.17836	100.00000	10.10457			0.00	0	0.00
BG22B1 On 21/07/2016 Spot Bond			100.00000	10.67142	100.00000	10.59405			0.00	0	0.00
BG22C1 On 21/07/2016 Spot Bond			100.00000	11.16447	100.00000	11.08352			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.54502	100.00000	12.45407			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.59609	100.00000	3.57001			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.84980	100.00000	9.30604			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.19192	100.00000	9.64369			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.33854	100.00000	9.78841			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.38742	100.00000	9.83664			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	9.97391	100.00000	10.41548			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	10.75589	100.00000	11.18726			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.25180	100.00000	2.79412			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.25180	100.00000	2.79412			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.02181	100.00000	8.95640			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.62639	100.00000	9.55660			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.79129	100.00000	9.72029			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.26169	8.00000	106.19107			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.28595	100.00000	10.21138			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.16535	100.00000	11.08440			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	1.60735	100.00000	1.59570			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	1.60735	100.00000	1.59570			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	32.51422	100.00000	32.29763			0.00	0	24,483,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	31.60173	1,000.00000	30.80169			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	80.57395	100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.37425	100.00000	13.27729			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.49543	100.00000	7.44109			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.50272	100.00000	8.44107			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.39665	100.00000	13.29953			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.76622	100.00000	13.66641			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.43816	100.00000	14.33348			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.23790	100.00000	17.11293			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.08702	100.00000	15.97040			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	60.93911	100.00000	60.49730			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	58.89700	100.00000	58.47000			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	76.04719	100.00000	75.58908			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	41.74389	100.00000	41.35412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.41524	100.00000	7.36148			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	101.49138	100.00000	100.67727			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.75596	100.00000	29.55990			500,000,000.00	5,000	4,572,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.87372	100.00000	19.74277			0.00	0	120,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.71723	100.00000	14.87974			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.41333	100.00000	31.18559			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.89768	100.00000	16.78634			4,915,800,000,000.00	49,158,000	12,090,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.26116	8.00000	120.18428			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.53194	100.00000	11.44833			0.00	0	25,000,000.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.67379	8.00000	117.59775			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.18800	100.00000	18.01818			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.93205	100.00000	12.84684			3,678,700,000,000.00	36,787,000	5,713,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.65658	100.00000	13.56610			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.92419	100.00000	12.83857			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.09617	100.00000	14.99671			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.61355	100.00000	14.50760			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.68724	12.05000	100.62261			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	68.15156	100.00000	67.65746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	31.91786	100.00000	31.68645			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.80830	100.00000	22.64295			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	97.88177	100.00000	97.12300			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.43064	100.00000	18.25855			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	88.98371	100.00000	88.35262			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	62.46565	100.00000	62.01277			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.87462	100.00000	33.62903			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	60.47609	100.00000	60.03764			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	60.47609	100.00000	60.03764			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	60.47609	100.00000	60.03764			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	44.56938	100.00000	44.24626			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	60.50298	100.00000	60.06433			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	60.23412	100.00000	59.79742			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	60.01903	100.00000	59.58389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN123 On	23/05/2013	Spot Bond			100.00000	64.75467	100.00000	64.28519			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.14157	100.00000	20.98829			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	58.91270	100.00000	58.48559			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.98440	100.00000	20.83227			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	41.36624	100.00000	41.06634			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	41.10696	100.00000	40.80894			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.81515	100.00000	21.65698			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	44.71845	100.00000	44.39424			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	44.45617	100.00000	44.13386			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	45.26925	100.00000	44.94106			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	60.55675	100.00000	60.11771			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	60.36855	100.00000	59.93088			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.62553	100.00000	41.32375			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.97045	100.00000	52.62143			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.74575	13.64000	103.63360			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	49.17712	100.00000	48.85309			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	46.73291	100.00000	46.39410			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	95.14644	100.00000	94.42746			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154 On	20/03/2014	Spot Bond			100.00000	31.46780	100.00000	31.23966			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.84788	100.00000	42.53723			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.84788	100.00000	42.53723			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	56.38097	100.00000	55.97221			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.33898	100.00000	19.19877			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	97.54720	100.00000	96.79102			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.28917	100.00000	14.18557			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.09132	100.00000	13.98916			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.59465	100.00000	35.33659			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.59465	100.00000	35.33659			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.59465	100.00000	35.33659			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.59097	100.00000	35.33294			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.59465	100.00000	35.33659			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.59465	100.00000	35.33659			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.17983	100.00000	14.07702			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.59465	100.00000	35.33659			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	94.86625	100.00000	94.14937			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	58.67789	100.00000	58.25247			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175 On	31/03/2013	Spot Bond			100.00000	59.03478	100.00000	58.60677			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	58.80385	100.00000	58.37752			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	58.80385	100.00000	58.37752			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.85830	100.00000	28.64908			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.58446	100.00000	11.50047			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66716	100.00000	66.66714			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66716	100.00000	66.66714			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.24923	100.00000	14.14591			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.84201	100.00000	10.77056			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.24923	100.00000	14.14591			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.08727	100.00000	11.00688			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.99004	100.00000	35.72911			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.56341	100.00000	37.29107			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	99.58132	100.00000	98.80937			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	97.55512	100.00000	96.79888			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.19694	2.76000	101.17407			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.83255	100.00000	13.73227			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.86978	2.76000	106.80377			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On	31/08/2016	Spot Bond			8.25000	103.39951	8.25000	103.33175			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.57661	100.00000	37.30418			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.24923	100.00000	14.14591			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.24923	100.00000	14.14591			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.71344	100.00000	4.68054			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.37377	2.40000	111.30833			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.47976	100.00000	14.37479			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	60.01734	100.00000	59.58221			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	60.34166	100.00000	59.90418			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	61.11060	100.00000	60.66755			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.89243	100.00000	43.57421			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.14816	100.00000	20.00208			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.22956	100.00000	20.08289			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.39917	8.52000	102.32916			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.43281	100.00000	20.28467			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.34215	100.00000	20.19467			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.24234	100.00000	9.17533			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.24234	100.00000	9.17533			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On	20/10/2016	Spot Bond			8.64500	102.36301	8.64500	102.29202			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	102.36301	8.64500	102.29202			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	37.13589	100.00000	36.86665			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	38.89874	100.00000	38.61672			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	12.37801	100.00000	12.29601			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	11.09777	100.00000	11.01731			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	12.02405	100.00000	11.93688			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	60.72154	100.00000	60.28131			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	60.74337	100.00000	60.30298			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	19.97230	100.00000	19.82751			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			100.00000	19.97230	100.00000	19.82751			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.00000	39.32945	100.00000	39.09632			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			100.00000	65.85904	100.00000	65.38155			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			100.00000	56.73180	100.00000	56.32050			0.00	0	0.00
CLN235	On	19/04/2013	Spot Bond			100.00000	56.73180	100.00000	56.32050			0.00	0	0.00
CLN236	On	15/06/2016	Spot Bond			100.00000	15.75029	100.00000	15.65693			0.00	0	0.00
CLN237	On	14/02/2017	Spot Bond			100.00000	10.17166	100.00000	10.09791			0.00	0	0.00
CLN238	On	15/02/2013	Spot Bond			100.00000	65.34862	100.00000	64.87485			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On	20/03/2017			100.00000	10.99350	100.00000	10.92834			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	17.71951	100.00000	17.59104			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.44969	100.00000	10.37393			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	104.02010	9.35000	103.94179			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	104.02010	9.35000	103.94179			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	17.67658	100.00000	17.54843			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	17.69804	100.00000	17.56973			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	15.37757	100.00000	15.26608			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	15.31960	100.00000	15.20853			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.60962	100.00000	16.48920			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	15.05291	100.00000	14.94378			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.20264	100.00000	16.08517			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.20264	100.00000	16.08517			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.20264	100.00000	16.08517			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.20264	100.00000	16.08517			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.20264	100.00000	16.08517			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.38133	100.00000	16.26256			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.49069	100.00000	9.42189			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On	26/03/2017			100.00000	9.49069	100.00000	9.42189			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.49069	100.00000	9.42189			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.49069	100.00000	9.42189			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.49069	100.00000	9.42189			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.54421	100.00000	9.47501			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	103.27946	9.65000	103.20015			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	31.25881	100.00000	31.03218			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	23.10098	100.00000	22.93350			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	58.09338	100.00000	57.55096			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	29.13672	100.00000	28.92548			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	29.13672	100.00000	28.92548			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	8.37210	100.00000	8.29393			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	11.52489	100.00000	11.44133			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	14.44997	100.00000	14.34521			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	13.15389	100.00000	13.05853			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	9.67869	100.00000	9.60852			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.62439	100.00000	9.55462			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.67869	100.00000	9.60852			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On	22/05/2017			100.00000	9.46094	100.00000	9.37261			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.90180	100.00000	10.80001			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.86776	100.00000	10.76629			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.65697	100.00000	9.58696			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.68848	100.00000	19.54573			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.30041	100.00000	9.21358			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	18.24018	100.00000	18.06987			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.61249	100.00000	9.52273			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.84065	100.00000	13.69747			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.62860	100.00000	1.60679			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.61637	100.00000	1.59402			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.61637	100.00000	1.59402			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.59666	100.00000	1.57347			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	22.28736	100.00000	22.13890			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	22.28736	100.00000	22.13890			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	60.23808	100.00000	59.83900			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	61.65030	100.00000	61.20334			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	61.62256	100.00000	61.17579			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	96.13688	100.00000	95.46588			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	91.26234	100.00000	90.62210			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	61.60868	100.00000	61.16203			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	63.27951	100.00000	62.86255			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	54.36468	100.00000	67.45778			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	54.36468	100.00000	67.45778			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.44123	100.00000	7.38729			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	60.10917	100.00000	59.71095			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	60.12277	100.00000	59.72445			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	61.62256	100.00000	61.17579			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	61.62256	100.00000	61.17579			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.80838	100.00000	14.70102			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	62.37216	100.00000	61.95896			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.20185	100.00000	10.13427			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00182	100.00000	0.00181			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00203	100.00000	0.00202			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	89.31558	100.00000	88.67762			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	89.35644	100.00000	88.71818			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	89.33893	100.00000	88.70079			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	124.11470	100.00000	123.17971			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	89.37686	100.00000	88.73845			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.70203	100.00000	10.64140			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.70203	100.00000	10.64140			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.46453	100.00000	10.38866			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.46453	100.00000	10.38866			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.20547	100.00000	11.12424			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.61309	100.00000	10.53614			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.89589	100.00000	9.82414			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	57.50382	100.00000	56.96690			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.00449	100.00000	9.93196			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.77322	100.00000	1.74968			0.00	0	36,850,000.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.19311	100.00000	19.06665			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	61.50826	100.00000	61.10077			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	10.95863	100.00000	10.88604			0.00	0	1,690,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.79999	100.00000	13.70856			0.00	0	300,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	17.95304	100.00000	17.83410			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.40454	100.00000	14.30963			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	71.95496	100.00000	71.55520			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.57881	5.86800	102.53074			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.20533	7.17500	101.14666			1,435,000,000.00	200,000	100,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.11914	100.00000	10.04577			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.50557	100.00000	17.37865			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	92.30823	100.00000	91.63281			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	88.37509	100.00000	87.75564			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	88.53719	100.00000	87.91661			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	64.55322	100.00000	64.12439			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	61.93645	100.00000	61.52500			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	87.64935	100.00000	87.04067			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	88.33214	100.00000	87.71299			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG38On	28/09/2012	Spot Bond				100.00000	88.33214	100.00000	87.71299			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	88.32785	100.00000	87.70873			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	87.54137	100.00000	86.93203			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.06264	100,000.00000	0.05115			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	20.78494	100.00000	20.51194			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	51.96449	100.00000	51.61833			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	20.23696	100.00000	20.10289			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	14.12773	100.00000	14.03363		2,785,169,700,000.00	27,851,697	80,018,697.00	
DV23 On	27/02/2023	Spot Bond				100.00000	14.10985	100.00000	14.01587		5,004,070,900,000.00	50,040,709	189,726,709.00	
DVF12 On	13/10/2012	Spot Bond				100.00000	84.33885	100.00000	83.76771			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	20.29107	100.00000	20.15592		400,000,000,000.00	4,000,000	16,000,000.00	
EDC01 On	04/04/2016	Spot Bond				100.00000	15.91960	100.00000	15.80419			0.00	0	20,000,000.00
EGL01 On	31/07/2012	Spot Bond				100.00000	103.03641	100.00000	102.19871			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	14.37393	100.00000	14.27310			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond				2.55000	102.65427	2.55000	102.59271		905,250,000,000.00	355,000,000	338,000,000.00	
EMM01 On	28/07/2020	Spot Bond				100.00000	10.74341	100.00000	15.94061			0.00	0	0.00
EMM02 On	11/03/2021	Spot Bond				100.00000	14.70872	100.00000	14.61180			0.00	0	0.00
EMM03 On	04/05/2024	Spot Bond				8.00000	117.79242	8.00000	117.71712			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015	Spot Bond			100.00000	14.42959	100.00000	14.32497			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	91.69512	100.00000	91.02906			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	91.68399	100.00000	91.01800			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.67193	100.00000	25.49276			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.92198	100.00000	21.77754			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.01794	100.00000	16.89456			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.56480	100.00000	11.06802			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	97.17202	100.00000	96.42262			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.45207	100.00000	24.27480			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	97.45803	100.00000	96.70642			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.77868	100.00000	23.60628			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	97.57720	100.00000	96.82468			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.60747	100.00000	24.42906			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.56014	100.00000	44.23708			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	23.20887	100.00000	23.04061			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.60718	100.00000	14.50129			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.58427	100.00000	44.26104			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	18.42138	100.00000	18.30000			0.00	0	89,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.52672	9.25000	102.45076			80,907,659,500.00	8,746,774	699,354,774.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.13267	10.00000	100.05304			489,300,000.00	48,930	273,987,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.53511	7.85000	102.47041			700,659,600.00	89,256	53,881,256.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.77895	7.50000	102.71728			51,646,867,500.00	6,886,249	611,640,249.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	90.78052	100.00000	90.12743			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.15572	100.00000	12.60141			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	9.88273	100.00000	12.26264			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	45.32250	100.00000	44.99391			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	45.52460	100.00000	45.19455			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.72650	8.37500	101.65778			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	46.53511	100.00000	46.19774			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.37855	100.00000	28.19156			1,200,000,000.00	12,000	16,833,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.77974	100.00000	9.71495			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	99.92700	100.00000	99.13183			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	92.05099	100.00000	91.37579			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.83412	100.00000	10.75557			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.63675	100.00000	8.57413			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	9.27934	100.00000	9.72773			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.57602	100.00000	13.48608			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.83278	100.00000	9.76149			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	37.43382	100.00000	37.17255			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.38676	100.00000	51.04818			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.07901	100.00000	3.05728			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.19478	100.00000	6.15374			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.39972	100.00000	3.37720			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.87988	100.00000	3.85418			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.30945	100.00000	0.30770			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02059	100.00000	0.02047			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01898	100.00000	0.01887			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	31.85849	100.00000	31.64743			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	55.05437	100.00000	68.31539			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	14.82101	100.00000	14.71356			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	35.17086	100.00000	34.96239			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.67768	100.00000	30.49584			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	14.44997	100.00000	14.34521			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	14.44997	100.00000	14.34521			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	11.34092	100.00000	11.25870			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	14.22966	100.00000	14.12650			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	11.47059	100.00000	11.38743			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	63.95097	100.00000	63.48732			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	14.71194	100.00000	14.60528			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	96.97086	100.00000	96.22301			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.05879	100.00000	9.98586			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.94931	100.00000	10.86993			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	31.81612	100.00000	31.58546			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.33285	100.00000	9.23818			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.98995	100.00000	8.88806			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	14.55053	100.00000	14.44503			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	10.92216	100.00000	10.84297			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119 On	20/06/2017	Spot Bond			100.00000	12.98557	100.00000	12.89142			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.90867	100.00000	13.80783			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.45518	100.00000	10.37938			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.73666	100.00000	11.65157			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.20101	100.00000	15.09080			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.54682	100.00000	12.42297			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.06600	100.00000	6.97528			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.92048	100.00000	11.78762			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	13.99646	100.00000	13.84046			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.89880	100.00000	10.77732			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.55093	100.00000	11.42219			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.35519	100.00000	13.20634			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.47480	100.00000	12.33576			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	13.88777	100.00000	13.73298			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	14.67034	100.00000	14.50683			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.14404	100.00000	12.98743			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	12.63265	100.00000	12.47562			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	11.43181	100.00000	11.28971			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On	20/09/2017			100.00000	11.24052	100.00000	11.10081			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	13.83349	100.00000	13.66154			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	13.67409	100.00000	13.50411			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.23838	100.00000	13.07383			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.71888	100.00000	13.54066			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.03706	100.00000	1.02200			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.01811	100.00000	1.00226			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.01811	100.00000	1.00226			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.38202	100.00000	32.16749			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.60699	100.00000	27.40683			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.97619	100.00000	17.84586			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.80462	100.00000	14.69728			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	38.49290	100.00000	38.55500			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.74329	6.90500	100.68716			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.93350	100.00000	9.86148			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.01079	100.00000	67.62443			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	57.13306	100.00000	56.71884			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	29.33434	100.00000	29.12167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	9.17313	100.00000	8.84129			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	99.98409	5.87500	99.93639			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.70093	100.00000	11.61610			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.79787	100.00000	11.71233			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.53297	100.00000	4.50277			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.65535	100.00000	22.52699			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.15398	100.00000	4.12632			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.81216	100.00000	5.77345			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	89.34185	100.00000	88.70369			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.51061	100.00000	11.44540			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	89.45248	100.00000	88.81807			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.18332	100.00000	9.84706			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.33758	100.00000	17.21189			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.54204	100.00000	17.41486			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.80954	100.00000	15.69492			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.32491	4.73000	105.24316			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	89.87524	100.00000	89.23783			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.02476	100.00000	15.90859			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016	Spot Bond			100.00000	10.45153	100.00000	10.37576			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.63631	100.00000	11.55194			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.52158	100.00000	25.33655			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.23037	100.00000	13.13444			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.82107	100.00000	12.72813			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	89.03191	100.00000	88.40048			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	89.02095	100.00000	88.38960			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.05424	100.00000	60.69233			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.06038	100.00000	60.69843			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.08493	100.00000	60.72285			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	59.88460	100.00000	59.45044			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.12816	100.00000	11.06219			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.63427	100.00000	15.54161			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.11644	100.00000	11.05055			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.73309	100.00000	19.61613			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	16.22595	100.00000	16.12976			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.91377	100.00000	14.80564			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.77317	100.00000	45.44131			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On	02/08/2013			100.00000	49.07285	100.00000	48.71707			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	45.88163	100.00000	45.54899			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	49.18966	100.00000	48.83303			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	46.14861	100.00000	45.81403			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	46.23204	100.00000	45.89686			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	47.10806	100.00000	46.76653			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	48.18432	100.00000	47.83498			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	48.86010	100.00000	48.50587			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	20.69033	100.00000	20.54591			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	43.10384	100.00000	42.79133		1,200,000,000,000.00		12,000,000	4,000,000.00
FRJ14	On	20/07/2014			100.00000	27.37688	100.00000	27.17839		25,000,000,000,000.00		250,000,000	250,000,000.00
FRJ15	On	04/04/2015			100.00000	17.04439	100.00000	16.88525			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.21102	100.00000	12.12249			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	10.29323	100.00000	10.19712			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	9.02247	100.00000	8.95705			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.29790	100.00000	0.29511			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.19478	100.00000	6.15374			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.19478	100.00000	6.15374			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	6.19478	100.00000	6.15374			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.78766	100.00000	2.76908			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.38733	100.00000	7.33377			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.00489	100.00000	2.98369			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.19894	100.00000	11.11775			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.02418	100.00000	9.95150			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	82.02282	100.00000	81.58635			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	45.52783	100.00000	47.24278			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	9.13885	100.00000	9.07258			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	41.24347	100.00000	40.94446			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.19448	2.00000	103.13717			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	58.00348	100.00000	57.58296			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	59.37541	100.00000	58.94494			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	62.67459	100.00000	62.08940			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.96952	100.00000	0.95813			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.58464	100.00000	12.46714			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	60.56454	100.00000	59.99904			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.81172	100.00000	59.25325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On	09/11/2024	Spot Bond			100.00000	9.15482	100.00000	9.02826			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.24686	100.00000	10.33973			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.83132	100.00000	19.64616			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.65189	100.00000	30.35936			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.32476	100.00000	18.15366			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.65312	100.00000	20.37889			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.66213	100.00000	28.47328		360,100,000,000.00		3,601,000	1,804,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.71788	100.00000	22.56818		700,000,000.00		7,000	1,607,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.43972	9.00000	99.35968		4,500,000,000.00		500,000	500,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.08984	8.00000	105.01447			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.18349	100.00000	14.08952			0.00	0	50,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.22839	9.00000	101.17962		54,000,000.00		6,000	5,475,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.01333	100.00000	11.93375			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.56844	100.00000	13.47806			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.14030	100.00000	10.07311			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.75409	100.00000	13.65437			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.58029	100.00000	17.41614			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.82429	9.48500	102.74622			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2013	Spot Bond			100.00000	69.83813	100.00000	69.37293			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	74.79388	100.00000	74.36898			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.65658	100.00000	70.25518			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	68.61333	100.00000	99.18478			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	95.34003	100.00000	94.61959		2,000,000,000,000.00	20,000,000	10,000,000.00	
GPT18	On	30/10/2012	Spot Bond			100.00000	79.86871	100.00000	99.99980			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	93.53507	100.00000	92.83531			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	93.55035	100.00000	92.85047			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	93.64818	100.00000	92.94757			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	96.55840	100.00000	95.81564			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.56713	100.00000	7.51227			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.43917	100.00000	9.37074			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	96.47519	100.00000	95.73307			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	96.61783	100.00000	95.87461			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	96.67726	100.00000	95.93359			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	96.89121	100.00000	96.14590			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	22.23371	100.00000	22.07252			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	12.31823	100.00000	12.22893		5,000,000,000,000.00	50,000,000	25,000,000.00	
GRT03	On	15/10/2015			100.00000	12.58603	100.00000	12.49478			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.24654	100.00000	10.17225			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	19.21605	100.00000	19.53348			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.59495	100.00000	10.51814			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On	18/07/2015	Spot Bond			100.00000	9.25595	100.00000	9.13437			1,000,000,000,000.00	10,000,000	6,100,000.00
HILC01	On	18/10/2012	Spot Bond			100.00000	84.40317	100.00000	83.83798			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	55.63168	100.00000	55.22835			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	55.63168	100.00000	55.22835			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	50.95595	100.00000	50.66726			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	56.30906	100.00000	55.98917			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	56.10531	100.00000	55.69854			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.60516	100.00000	15.49202			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	17.02747	100.00000	16.90401			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	55.75197	100.00000	55.34776			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	56.23061	100.00000	55.82293			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.93374	100.00000	15.81822			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.35605	100.00000	17.23022			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	55.90734	100.00000	55.50201			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	56.45615	100.00000	56.04684			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	16.35621	100.00000	16.23763			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.77852	100.00000	17.64963			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	56.45865	100.00000	56.04932			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	56.75686	100.00000	56.34538			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.87255	100.00000	16.75024			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	57.13526	100.00000	56.72103			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	58.13766	100.00000	57.71616			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.72955	100.00000	14.63143			700,000,000.00	7,000	31,199,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.19478	100.00000	6.15374			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.18952	100.00000	6.14851			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.84413	100.00000	13.75191			200,000,000.00	2,000	30,046,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.84413	100.00000	13.75191			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.30494	2.00000	100.15471			0.00	0	450,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.30035	2.25000	100.13636			0.00	0	650,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.38650	2.50000	100.32542			0.00	0	150,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.18358	100.00000	16.09164			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	99.04729	100.00000	98.26739			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	90.51000	100.00000	89.85885			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	91.79143	100.00000	91.12141			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	24.80521	100.00000	24.64177			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	61.43898	100.00000	60.99354			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.45034	100.00000	17.32383			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.54902	100.00000	16.42904			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	59.05816	100.00000	58.62998			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	42.04029	100.00000	41.73549			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.42342	100.00000	29.21010			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.21062	100.00000	35.97202			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.63661	100.00000	17.52039			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.44889	100.00000	14.35369			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.12516	100.00000	32.90570			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.42205	100.00000	26.23050			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.94596	100.00000	22.77960			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.62148	1.75000	106.56424			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.69545	8.27000	103.62622			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	22.05490	100.00000	21.89500			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.52486	100.00000	9.45580			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.02499	100.00000	4.99152			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	2.78766	100.00000	2.76908			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.33784	100.00000	17.17595			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.45729	100.00000	10.35964			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.82840	8.76500	102.75613			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	18.33361	100.00000	18.16242			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	11.08068	100.00000	10.97721			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	59.23699	100.00000	58.84668			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.72289	100.00000	16.61210			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.72289	100.00000	16.61210			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	99.98643	5.00000	99.94575			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.23984	100.00000	15.08028			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.96397	100.00000	14.80731			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.80724	100.00000	20.66939			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.75497	100.00000	21.59725			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.75497	100.00000	21.59725			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.62847	100.00000	10.52924			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.15378	100.00000	8.09466			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.85292	100.00000	22.70235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	58.33025	100.00000	57.94591			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.26843	100.00000	15.15773			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	87.11941	100.00000	86.51720			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	85.72709	100.00000	85.14391			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	84.37857	100.00000	83.81354			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IND231	On	31/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235		1,600,000,000,000.00	16,000,000	8,000,000.00	
IND240	On	02/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	65.57483	100.00000	65.09941			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.91230	100.00000	14.80418			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.30827	100.00000	16.19004			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.20319	100.00000	15.09297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	80.03172	100.00000	79.53771			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	91.78074	100.00000	91.10917			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.37746	100.00000	9.30947			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	70.61853	100.00000	70.21736			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.02414	100.00000	24.84272			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.26409	100.00000	10.18967			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	92.15647	100.00000	91.47719			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	91.22018	100.00000	90.55434			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	89.86876	100.00000	89.22223			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	86.59669	100.00000	85.78738			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.31088	6.50000	100.27565			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	57.80306	100.00000	57.26334			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	90.36368	100.00000	89.71668			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	98.33979	100.00000	97.57351			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	55.81057	100.00000	55.28947			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	87.61905	100.00000	86.79245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	87.94625	100.00000	87.12941			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	87.69950	100.00000	86.88746			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.34288	100.00000	12.21672			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	101.35583	100.00000	100.53844			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	67.81556	100.00000	67.32390			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	46.33110	100.00000	45.99520			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	46.33110	100.00000	45.99520			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.99464	100.00000	38.71193			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.24857	100.00000	34.99302			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	77.08125	100.00000	101.93716			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.26191	100.00000	23.09326			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	24.30421	100.00000	24.12801			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.75400	100.00000	43.43678			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.99940	100.00000	16.84067			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.25895	100.00000	12.14449			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.30795	100.00000	10.21170			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.57378	8.80000	102.50140			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	35.41572	100.00000	35.18236			0.00	0	154,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.68777	100.00000	13.58852			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.22392	100.00000	14.13020		1,800,000,000,000.00	18,000,000	18,000,000	14,555,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.65897	100.00000	24.48019			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.79397	100.00000	17.66496			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.01452	100.00000	19.88192			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.02298	100.00000	9.95031			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.54562	100.00000	9.47641			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	99.99250	2.75000	99.96999			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.49718	2.60000	103.43434			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.23589	100.00000	10.14032			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.82122	100.00000	8.70536			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03047	100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	65.91831	100.00000	65.48160			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	58.74087	100.00000	58.31500			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.59735	100.00000	17.48140			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	12.29545	100.00000	12.20631			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.19605	2.60000	102.12421			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	87.52998	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
IVA239	On	27/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321		200,000,000,000.00	0.00	2,000,000	2,000,000.00
IVA243	On	25/10/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	58.26094	100.00000	57.83855			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.28571	100.00000	9.21839			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.68671	100.00000	31.33601		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IVC005	On	27/07/2015	Spot Bond			100.00000	8.89600	100.00000	100.00000			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	73.29506	100.00000	72.42595			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.68762	100.00000	67.19689			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	67.44342	100.00000	66.95445			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	76.32583	100.00000	75.81741			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	71.90509	100.00000	71.43385			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	72.89282	100.00000	72.40727			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	63.09804	100.00000	62.68002			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	104.54316	100.00000	103.69321			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.49803	100.00000	16.38932			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	37.71030	100.00000	37.77807			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	16.23242	100.00000	16.11474		300,000,000,000.00	0.00	3,000,000	3,000,000.00
LGL1	On	12/09/2012			100.00000	93.22672	100.00000	92.54788			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
MBC16	On	24/10/2012			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018 On	15/04/2013	Spot Bond			100.00000	56.75350	100.00000	56.34203			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	27.75188	100.00000	27.55068			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	96.99907	100.00000	96.24713			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	63.59960	100.00000	63.13850			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.64074	100.00000	30.41859		300,000,000,000.00	0.00	3,000,000	3,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	85.76761	100.00000	85.17611			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.32076	100.00000	20.17343			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.50594	100.00000	16.35182			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	81.47500	100.00000	67.99669			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	81.67255	100.00000	68.22434			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	37.95276	100.00000	33.53255			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	84.44669	100.00000	83.87481			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	95.43920	100.00000	94.71435			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.63958	100.00000	31.28414			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	65.16378	100.00000	64.69134			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.54864	100.00000	31.31991			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.48453	100.00000	27.28526			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.18909	100.00000	15.07897			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	18.08377	100.00000	17.95266			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.85814	100.00000	3.83017			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.41928	100.00000	9.35099			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.27588	8.00000	102.21015			3,312,000,000.00	414,000	207,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	90.56208	100.00000	89.90899			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.46057	100.00000	22.29773			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.71912	100.00000	24.55534			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.77525	100.00000	24.61111			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.36849	100.00000	12.28655			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.21148	100.00000	8.15737			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.07913	100.00000	8.02589			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.70151	8.59000	102.63074			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.62207	9.34000	100.54722			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.66577	10.01000	100.58564			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.42338	100.00000	23.26820			0.00	0	89,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.88861	100.00000	12.79518			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.89174	100.00000	7.83453			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.44732	100.00000	11.36432			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	18.73815	100.00000	18.61469			0.00	0	78,764,697.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.27544	100.00000	17.11413			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.41941	8.78500	101.34796			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	63.14341	100.00000	62.68561			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.29423	8.00000	101.22913		174,904,000,000.00	21,863,000	0	10,330,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	28.99640	100.00000	28.80534			0.00	0	4,254,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.97847	100.00000	17.86000			0.00	0	19,400,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.13466	100.00000	12.05470			0.00	0	4,000,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	43.15441	100.00000	42.86852			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.93646	100.00000	6.88616			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07640	100.00000	0.07584			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.26771	100.00000	7.21503			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.35806	100.00000	7.30471			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.44840	100.00000	7.39440			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.52068	100.00000	7.46615			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.64113	100.00000	7.58574			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020	Spot Bond			100.00000	7.70136	100.00000	7.64552			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.77364	100.00000	7.71728			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.95432	100.00000	7.89666			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	8.07478	100.00000	8.01624			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.20728	100.00000	8.14778			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.32774	100.00000	8.26737			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.38797	100.00000	8.32715		600,000,000,000.00	6,000,000	2,000,000.00	
N4B508	On	14/08/2020	Spot Bond			100.00000	9.11071	100.00000	9.04466			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.95392	100.00000	9.88176			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07640	100.00000	0.07584			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07640	100.00000	0.07584			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.34128	100.00000	26.15030		900,000,000,000.00	9,000,000	3,000,000.00	
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.22335	100.00000	19.08399			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.37104	100.00000	17.24510			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.76683	100.00000	9.69602			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	92.02914	100.00000	91.35412			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.34834	100.00000	21.20768		1,500,000,000,000.00	15,000	20,025,000.00	
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.34758	100.00000	14.24355			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.88639	100.00000	15.78172			1,411,200,000,000.00	14,112,000	50,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02059	100.00000	0.02047			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	56.12035	100.00000	55.71347			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.07456	100.00000	21.92831			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.69903	100.00000	15.58522			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.02774	100.00000	7.96954			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.11652	100.00000	34.88513			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.62423	100.00000	28.41671			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.13687	100.00000	17.02395			800,000,000.00	8,000	10,707,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.08359	100.00000	11.00324			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	70.28685	100.00000	69.79374			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	82.21740	100.00000	81.67768			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	62.42723	100.00000	61.97463			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	76.91875	100.00000	101.72226			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.66399	100.00000	23.52992			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	39.37150	100.00000	39.14844			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.56970	100.00000	22.44183			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.40406	100.00000	21.28280			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.20762	100.00000	18.07562			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	61.47187	100.00000	61.02620			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	59.57445	100.00000	59.14253			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	59.39303	100.00000	58.96243			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	59.39303	100.00000	58.96243			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	59.39303	100.00000	58.96243			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.00964	100.00000	16.88631			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.45265	100.00000	16.33337			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.11752	100.00000	16.00067			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.74289	100.00000	17.61425			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.90249	100.00000	9.84638			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.96959	100.00000	13.86831			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.75359	100.00000	9.69833			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.99746	100.00000	12.39005			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.61923	100.00000	13.00730			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.40266	100.00000	13.10739			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.58430	100.00000	11.50031			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	88.04391	100.00000	87.63312			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	7.05770	100.00000	7.01761			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	43.21601	100.00000	42.90269			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.75466	100.00000	29.57828			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.65849	100.00000	29.48269			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	16.78649	100.00000	16.56360			0.00	0	0.00
NED10	On	15/08/2012			100.00000	97.72452	100.00000	96.96105			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.24179	100.00000	21.10183		60,000,000,000.00	600,000	300,000.00	
NED12A	On	14/12/2012			100.00000	90.28778	100.00000	89.63822			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	76.48276	100.00000	76.02842			0.00	0	0.00
NED6	On	20/09/2013			100.00000	48.89474	100.00000	48.57257			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.54176	100.00000	39.27837		1,080,400,000,000.00	10,804,000	5,392,000.00	
NED9	On	06/07/2017			100.00000	7.86341	100.00000	7.80641			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.10928	100.00000	17.98997			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.66778	100.00000	12.57594			0.00	0	0.00
NET41	On	16/02/2013			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
NET44	On	16/08/2012			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.12699	100.00000	9.06297			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	9.61429	100.00000	9.55094			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10 On	22/05/2020	Spot Bond			100.00000	12.44087	100.00000	12.35068			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			6.82500	101.27698	6.82500	101.22112			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	101.23217	6.58500	101.17827			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	64.06964	100.00000	63.60514			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	17.05295	100.00000	16.89372			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	12.67708	100.00000	12.58517			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.29565	6.92500	101.23897			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	64.27733	100.00000	63.81131			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.23668	100.00000	17.07574			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.91328	100.00000	12.81966			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.37032	7.32500	101.31035			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	64.55424	100.00000	64.08623			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.57512	100.00000	17.41102			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	95.70000	100.00000	94.97132			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	64.58020	100.00000	64.11199			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	95.84118	100.00000	95.11142			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	64.81096	100.00000	64.34108			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	95.91177	100.00000	95.18147			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9On	22/05/2013	Spot Bond			100.00000	65.09941	100.00000	64.62744			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	65.47440	100.00000	64.99971			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.53946	100.00000	10.46304			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.53639	8.21500	101.46910			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.60294	100.00000	50.24975			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	35.17162	100.00000	34.93988			0.00	0	124,157,624.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.50670	100.00000	14.41059			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.99160	100.00000	14.89281			0.00	0	530,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.05495	100.00000	7.00545			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.99187	100.00000	13.89917			0.00	0	6,000,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	56.18629	100.00000	55.77894			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	27.37168	100.00000	27.17324			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.22523	100.00000	27.02784			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.17774	100.00000	11.09669			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	16.90013	100.00000	16.77761			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	45.23490	100.00000	44.64075			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	8.93529	100.00000	8.81793		51,815,000,000,000.00	518,150,000	1,000,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.47806	100.00000	11.39485			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.52672	100.00000	11.44314			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.55590	100.00000	11.47212			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.25641	100.00000	12.16756			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.03477	100.00000	12.94025			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	17.89943	100.00000	17.76966			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	17.55042	100.00000	17.43415			800,000,000.00	8,000	102,661,691.00
OTCA03On	31/07/2012	Spot Bond			100.00000	102.41109	100.00000	101.57848			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	68.63707	100.00000	68.13945			0.00	0	130,000,000.00
OTCA06On	30/04/2014	Spot Bond			100.00000	34.10851	100.00000	33.86122			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	68.54579	100.00000	68.04884			0.00	0	122,800,000.00
OTCA08On	30/04/2014	Spot Bond			100.00000	33.86214	100.00000	33.61665			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	14.19770	100.00000	14.09477			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	99.72900	100.00000	98.92473			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	99.72900	100.00000	98.92473			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.47884	100.00000	11.41381			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.41789	100.00000	17.29161			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.04991	100.00000	4.02055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02 On 13/06/2013 Spot Bond			100.00000	59.35813	100.00000	61.07642			0.00	0	0.00
PMM03 On 27/09/2012 Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
PNP03 On 21/02/2013 Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
PNP05 On 21/08/2012 Spot Bond			100.00000	97.05511	100.00000	96.30852			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	29.40580	100.00000	29.19260			0.00	0	0.00
PR2A2B On 15/12/2012 Spot Bond			100.00000	76.20010	100.00000	75.74832			0.00	0	0.00
PR2A3B On 15/12/2012 Spot Bond			100.00000	90.03696	100.00000	89.39077			0.00	0	0.00
PR2A4D On 15/06/2013 Spot Bond			100.00000	60.42205	100.00000	59.98398			0.00	0	0.00
PR2A9D On 15/06/2013 Spot Bond			100.00000	60.58532	100.00000	60.14608			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	41.63476	100.00000	41.33290			0.00	0	0.00
PR2B1B On 15/12/2012 Spot Bond			100.00000	90.08130	100.00000	89.43479			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	29.55564	100.00000	29.34135			0.00	0	0.00
PR2B2B On 15/12/2012 Spot Bond			100.00000	76.36519	100.00000	75.91242			0.00	0	0.00
PR2B4D On 15/06/2013 Spot Bond			100.00000	60.85747	100.00000	60.41625			0.00	0	0.00
PR2B5E On 15/09/2013 Spot Bond			100.00000	41.70975	100.00000	41.40735			0.00	0	0.00
PR2C1B On 15/12/2012 Spot Bond			100.00000	90.15889	100.00000	89.51181			0.00	0	0.00
PR2C1F On 15/06/2014 Spot Bond			100.00000	29.89058	100.00000	29.67387			0.00	0	0.00
PR2C4D On 15/06/2013 Spot Bond			100.00000	61.34732	100.00000	60.90255			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012			100.00000	90.35841	100.00000	89.70991			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	30.26078	100.00000	30.04139			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	61.78275	100.00000	61.33481			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	31.79708	100.00000	31.56655			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	86.59263	100.00000	85.98989			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	86.61394	100.00000	86.01106			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	86.69922	100.00000	86.09575			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.80964	100.00000	17.69229			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00192	100.00000	0.00191			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.38000	128.10005	5.47500	127.73598		273,070,349,515,960.00	756,570,542	23,917,776,492.00	
R158P	On	15/09/2015			100.00000	7.91540	100.00000	7.86324			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.51795	100.00000	3.49477			0.00	0	0.00
R179	On	01/08/2013			100.00000	54.75549	100.00000	54.39075			0.00	0	0.00
R186	On	21/12/2026			7.32000	129.11030	7.46500	127.52493		115,690,673,434,560.00	804,736,808	12,996,766,135.00	
R187P	On	21/12/2026			100.00000	0.00085	100.00000	0.00085			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
R189	On	31/03/2013			218.65234	83.94241	218.56637	82.92142		172,078,079,665,960.00	786,994,000	1,332,607,700.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.59000	267.26451	1.56000	267.84501			41,103,090,000.00	25,851,000	137,252,000.00
R201	On	21/12/2014	Spot Bond			4.86000	109.61381	4.92500	109.41712			4,914,247,635,900.00	011,162,065	2,740,644,000.00
R202	On	07/12/2033	Spot Bond			2.14000	196.81587	2.11500	197.47934			546,641,600,000.00	255,440,000	1,143,586,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	100.30669	8.00000	100.13823			24,536,000,000,000.00	067,000,000	2,806,700,000.00
R203	On	15/09/2017	Spot Bond			5.91500	113.25930	6.03000	112.67312			29,789,664,601,060.00	036,291,564	7,319,941,564.00
R204	On	21/12/2018	Spot Bond			6.23000	110.06022	6.32500	109.48345			14,827,214,638,810.00	379,970,247	5,167,186,247.00
R2048	On	28/02/2048	Spot Bond			8.75000	102.12937	8.75000	101.92133			14,787,500,000,000.00	690,000,000	912,301,000.00
R205	On	31/03/2014	Spot Bond			100.00000	27.27151	100.00000	27.07380			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.89000	103.93555	4.97500	103.77276			7,983,195,255,630.00	632,555,267	3,173,321,500.00
R207	On	15/01/2020	Spot Bond			6.49000	104.72936	6.59000	104.07658			66,537,975,800,890.00	252,384,561	8,824,627,961.00
R208	On	31/03/2021	Spot Bond			6.64500	102.90277	6.74500	102.19583			29,760,491,372,895.00	478,629,251	9,860,544,251.00
R209	On	31/03/2036	Spot Bond			7.97000	83.86551	8.12000	82.46910			28,840,037,242,730.00	618,574,309	9,956,689,309.00
R210	On	31/03/2028	Spot Bond			2.03000	149.53640	2.00500	149.93434			773,994,340,000.00	381,278,000	499,960,000.00
R211	On	31/01/2017	Spot Bond			0.55000	121.07743	0.52000	121.18036			5,223,350,000.00	9,497,000	1,768,400,000.00
R212	On	31/01/2022	Spot Bond			1.54000	123.03547	1.54000	122.97155			110,978,560,000.00	72,064,000	1,414,160,000.00
R213	On	28/02/2031	Spot Bond			7.79000	95.19407	7.93500	93.81651			28,259,747,352,960.00	627,695,424	2,652,283,783.00
R214	On	28/02/2041	Spot Bond			6.50000	102.68038	6.50000	102.62713			11,754,628,730,000.00	808,404,420	6,914,299,387.00
R222C	On	15/09/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	60.10753	100.00000	59.71148			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.07169	100.00000	39.80766			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.71446	100.00000	26.53844			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.80964	100.00000	17.69229			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.87309	100.00000	11.79486			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.91540	100.00000	7.86324			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.27693	100.00000	5.24216			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.51795	100.00000	3.49477			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.45573	100.00000	48.13471			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.30382	100.00000	32.08981			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.53588	100.00000	21.39321			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.35725	100.00000	14.26214			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.57150	100.00000	9.50809			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.38100	100.00000	6.33873			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.25400	100.00000	4.22582			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.83600	100.00000	2.81721			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.89067	100.00000	1.87814			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.26044	100.00000	1.25209			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.84030	100.00000	0.83473			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.56020	100.00000	0.55649			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37347	100.00000	0.37099			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24898	100.00000	0.24733			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16598	100.00000	0.16488			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11066	100.00000	0.10992			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07377	100.00000	0.07328			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04918	100.00000	0.04885			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03279	100.00000	0.03257			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02186	100.00000	0.02171			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01457	100.00000	0.01448			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00971	100.00000	0.00965			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00648	100.00000	0.00643			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00432	100.00000	0.00429			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00288	100.00000	0.00286			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00192	100.00000	0.00191			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00128	100.00000	0.00127			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	0.00085	100.00000	0.00085			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00057	100.00000	0.00056			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	32.43405	100.00000	32.19890			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	56.94581	100.00000	56.53296			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.92903	100.00000	12.83530			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.60847	100.00000	18.43473			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.78062	100.00000	1.75723			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	92.74140	100.00000	92.05612			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	91.57261	100.00000	90.90583			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	60.83739	100.00000	60.26935			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	60.67696	100.00000	60.09789			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.11993	100.00000	16.00307			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	93.21991	100.00000	92.53110		200,000,000,000.00	2,000,000	1,000,000.00	
RES010	On	21/09/2012	Spot Bond			100.00000	89.87033	100.00000	89.22993			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	83.52971	100.00000	82.96911			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	20.16905	100.00000	20.02281		3,000,000,000,000.00	30,000,000	15,000,000.00	
RES07	On	14/02/2013	Spot Bond			5.87500	102.63037	5.87500	102.58223			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES09	On	14/08/2012	Spot Bond			100.00000	98.86697	100.00000	98.09256			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	30.47843	100.00000	30.25745			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	64.68152	100.00000	64.21258			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	65.04841	100.00000	64.57681			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	26.75103	100.00000	26.55707			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.20433	100.00000	14.12014			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.08706	100.00000	11.99944			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.49665	100.00000	14.39155			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.49665	100.00000	14.39155			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	47.27309	100.00000	46.65217			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	31.82076	100.00000	31.59006			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.19710	100.00000	24.05367			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.49023	100.00000	24.31267			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.11272	5.25000	100.07044			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43734	100.00000	0.43420			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.38099	100.00000	2.36373			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	84.87085	100.00000	84.40367			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	106.20902	100.00000	105.34553			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.51888	100.00000	12.43594			60,187,000,000.00	601,870	5,911,870.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.45729	100.00000	7.41492			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	96.32732	100.00000	95.58824			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.23029	100.00000	15.12994			0.00	0	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.59012	100.00000	11.50609			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.63625	8.00000	108.56642			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.22068	100.00000	7.16833			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.58944	100.00000	8.52716			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00594	100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.35807	100.00000	20.22393			600,000,000.00	6,000	18,055,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	62.66219	100.00000	62.24705			1,200,000,000,000.00	12,000,000	3,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.64493	100.00000	11.56778			600,000,000.00	6,000	7,339,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.24958	5.75000	122.14476			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.10733	100.00000	42.82330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	60.29619	100.00000	59.89673			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	62.58140	100.00000	62.16904			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.59201	100.00000	12.50904			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.10448	100.00000	24.93906			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	2,440,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	62.64963	100.00000	62.23458			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.70320	100.00000	8.64010			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.05275	100.00000	30.82763			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.02095	100.00000	22.85405			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.13234	100.00000	10.05887			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	58.88813	100.00000	58.46119			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.23425	100.00000	44.90630			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.25487	100.00000	13.16753		4,000,000,000,000.00	40,000,000	20,000,000.00	
SBS14	On	07/02/2014	Spot Bond			100.00000	32.12943	100.00000	31.89649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	10.20180	100.00000	10.12784				0.00	0	4,800,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.17581	100.00000	8.11654				0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.83658	100.00000	0.83104				0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.64381	100.00000	8.58114				0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.11568	100.00000	11.04203				0.00	0	90,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.04572	10.05000	101.96418			6,030,000,000.00	600,000	300,000.00	
SBS21	On	15/05/2026	Spot Bond			100.00000	8.56790	100.00000	8.48790				0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.25708	100.00000	17.13198				0.00	0	1,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.27358	100.00000	9.18700				0.00	0	100,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.02799	100.00000	7.95303				0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.02378	8.00000	106.97787			104,000,000.00	13,000	2,124,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	9.48493	100.00000	9.42243				0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.19417	100.00000	10.12700			300,000,000.00	3,000	1,285,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	66.73859	100.00000	66.29884				0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.64967	100.00000	15.54654			73,600,000,000.00	736,000	3,875,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	57.64783	100.00000	57.24547				0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.19478	100.00000	6.15374				0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.02499	100.00000	4.99152				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	11.25363	100.00000	11.17204			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	75.02816	100.00000	74.61287			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.51149	100.00000	2.49328			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.04023	100.00000	0.03992			0.00	0	0.00
SHPCBL	On	03/04/2017			6.50000	100.31088	6.50000	100.27565			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	11.11871	100.00000	11.03810			0.00	0	72,000,000.00
SHS02	On	29/06/2013			100.00000	58.77830	100.00000	58.35216			0.00	0	0.00
SHS03	On	29/06/2015			100.00000	17.04108	100.00000	16.91754			0.00	0	0.00
SHS04	On	29/06/2017			100.00000	9.95316	100.00000	9.88100			0.00	0	0.00
SHS05	On	29/06/2017			8.75000	101.94312	8.75000	101.89508		10,692,500,000.00	1,222,000	475,000.00	
SLI1	On	15/08/2013			100.00000	52.60549	100.00000	52.25507			0.00	0	3,000,000.00
SLI2	On	15/08/2016			100.00000	17.35589	100.00000	17.24028		200,000,000,000.00	2,000,000	37,298,000.00	
SMF1	On	27/06/2013			100.00000	53.39832	100.00000	53.04456			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	12.59201	100.00000	12.50904			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	22.88220	100.00000	22.71630			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	10.77704	100.00000	10.69890			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	14.18618	100.00000	14.08333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.37054	100.00000	9.30261			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.12274	100.00000	14.02917			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.12446	100.00000	15.97391		1,600,000,000,000.00	16,000,000	10,000,000.00	
SSN001	On	01/03/2017	Spot Bond			100.00000	10.30574	100.00000	10.23103			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.86530	100.00000	9.79377			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.63902	100.00000	10.15089			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.70756	100.00000	8.64036			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.92808	6.75000	101.85859			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.25378	100.00000	22.14908			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.29071	7.25000	100.23250			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.50337	100.00000	11.39597			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.43039	8.75000	99.26023			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	102.46857	13.50000	102.20119			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On 25/11/2012 Spot Bond			100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
SYN861 On 22/11/2012 Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
SYN867 On 19/01/2013 Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
SYN869 On 19/01/2013 Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
SYN870 On 20/01/2013 Spot Bond			100.00000	67.71800	100.00000	67.34317			0.00	0	0.00
SYN872 On 13/02/2013 Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
SYN873 On 14/02/2013 Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
SYN874 On 16/02/2013 Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
SYN875 On 16/02/2013 Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
SYN876 On 20/02/2013 Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
SYN878 On 21/02/2013 Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
SYN880 On 23/02/2013 Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
SYN881 On 23/02/2013 Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
SYN882 On 27/02/2013 Spot Bond			100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
SYN887 On 17/02/2013 Spot Bond			100.00000	63.84009	100.00000	63.41600			0.00	0	0.00
SYN911 On 19/07/2013 Spot Bond			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
SYN913 On 19/07/2013 Spot Bond			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
SYN915 On 01/08/2012 Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN916	On	03/08/2012			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	23.03917	100.00000	22.88653			34,602,300,000.00	346,023	349,023.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	11.76933	100.00000	11.69136			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	29.33337	100.00000	29.14009			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.06246	100.00000	34.83144			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559		24,000,000,000,000.00	240,000,000	240,000,000.00	
TFS73	On	11/02/2013	Spot Bond			6.27500	101.38117	6.27500	101.32972			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	56.70917	100.00000	56.29803			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	55.88987	100.00000	55.48467			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.55632	100.00000	12.84717			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.40010	8.00000	102.33440		8,000,000,000.00	1,000,000	500,000.00	
TFS88	On	08/02/2013	Spot Bond			100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.93416	6.27000	100.88298			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.69446	100.00000	29.51845			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	45.70738	100.00000	45.28061			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		19,000,000,000,000.00	190,000,000	190,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.18979	100.00000	7.12265			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.39744	100.00000	7.32836			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.03981	100.00000	7.98684			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.84387	100.00000	7.77064			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.79906	100.00000	8.71690			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.74435	100.00000	12.62536			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	83.27844	100.00000	82.72078			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.65001	100.00000	10.57280			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	83.21795	100.00000	82.66068			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	84.04432	100.00000	83.48153			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	83.39122	100.00000	82.83280			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	83.61679	100.00000	83.05685			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.51180	100.00000	6.46459			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	6.97509	100.00000	6.92451			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.28395	100.00000	7.23114			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	7.90167	100.00000	7.84439			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.31348	100.00000	8.25321			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	12.67871	100.00000	12.58679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016	Spot Bond			100.00000	10.36196	100.00000	10.28683			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	12.39749	100.00000	12.30760			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	10.60035	100.00000	10.52350			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.12952	100.00000	7.07783			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.23247	100.00000	7.18004			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.28395	100.00000	7.23114			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.44142	100.00000	10.36572			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.60035	100.00000	10.52350			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.14667	100.00000	11.06586			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.79871	100.00000	7.74217			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.14667	100.00000	11.06586			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.94132	100.00000	11.85475			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.82825	100.00000	8.76425			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.89165	100.00000	11.80543			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.86490	100.00000	15.74987			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.94638	100.00000	12.85252			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.01389	100.00000	15.89779			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	40.16169	100.00000	39.87051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	24.07382	100.00000	23.91433			700,000,000.00	7,000	4,567,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.56367	6.00000	102.51469			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.20372	100.00000	12.12331			600,600,000,000.00	6,006,000	1,043,038,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.26027	100.00000	14.16631			104,050,800,000.00	1,040,508	299,325,508.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.03436	100.00000	12.94848			16,402,752,000,000.00	164,027,520	140,799,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.63129	100.00000	13.54049			0.00	0	166,793,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.54619	100.00000	10.47670			1,050,300,000,000.00	10,503,000	14,496,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.97323	10.00000	99.89298			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.97390	9.75000	99.89564			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.97421	100.00000	9.89725			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	91.47870	100.00000	90.79602			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	59.09451	100.00000	58.75879			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.97552	100.00000	14.87685			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	80.19713	100.00000	79.69798			0.00	0	2,035,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.48393	100.00000	27.28468			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.36739	100.00000	11.28498			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.43242	100.00000	17.30604			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.31306	100.00000	15.21216			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.35266	100.00000	98.56622			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.96324	100.00000	45.63000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	99.38325	100.00000	98.59657			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.94248	100.00000	45.62323			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	99.49335	100.00000	98.70581			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.45779	100.00000	46.12097			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.27349	100.00000	18.04004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	10.41484	100.00000	12.30282			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	7.87757	100.00000	9.79202			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	70.51844	100.00000	70.11783			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	95.27983	100.00000	94.55983			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.56613	100.00000	11.50060			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.20374	100.00000	18.08379			2,338,600,000.00	23,386	63,338,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.60360	100.00000	10.52883			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.51913	100.00000	19.39052			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.15343	100.00000	12.07335			0.00	0	28,110,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.69847	100.00000	10.62798			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.49951	100.00000	10.43033			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.41107	100.00000	10.34248			0.00	0	39,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	41.43415	100.00000	41.16261			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.84239	100.00000	33.61819			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.37914	100.00000	9.31734			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.82658	100.00000	25.65548			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.10306	100.00000	20.96401			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.33686	100.00000	7.28826			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	15.06336	100.00000	14.96410			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.35849	100.00000	9.29683			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29880	100.00000	0.29684			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.87135	100.00000	5.83809			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02364	100.00000	0.02351			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.87135	100.00000	5.83809			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.72909	100.00000	15.63973			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.09164	100.00000	16.00023			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.08548	100.00000	14.99978			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.08548	100.00000	14.99978			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.30430	100.00000	14.22304			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.30430	100.00000	14.22304			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.53783	100.00000	13.46092			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.53783	100.00000	13.46092			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.73965	100.00000	12.66727			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.73965	100.00000	12.66727			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	12.01262	100.00000	11.94457			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.01262	100.00000	11.94457			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.30624	100.00000	11.24219			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.30624	100.00000	11.24219			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.70203	100.00000	10.64140			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.13011	100.00000	10.07272			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.57144	100.00000	7.52843			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.15215	100.00000	7.11152			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.73046	100.00000	6.69223			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.73046	100.00000	6.69223			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.36982	100.00000	6.33364			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.00864	100.00000	5.97325			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.64170	100.00000	5.60847			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>,023,061,931,073,950.00</b>	<b>,066,749,256</b>	<b>114,530,723,846.00</b>	
<b>Grand Total:</b>											<b>23,077,367,648,360.00</b>	<b>166,932,425</b>	<b>14,532,272,127.00</b>	