



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 26/07/2012

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			8.32650	8.32650	8.52590	8.52590		15.65	372,527,610.00	44,740	262,109.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,377.60020	1.37760	1,178.638	17.69	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.70020	0.00170	2.138	17.69	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,228.62160	1.22862	1,029.991	16.69	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.72160	0.00272	3.491	16.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,129.63380	1.12963	931.368	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			3.73380	0.00373	4.868	16.02	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			788.56790	0.78857	598.812	14.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			12.66790	0.01267	22.312	14.88	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			474.04320	0.47404	321.164	14.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			48.14320	0.04814	94.664	14.93	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,031.03420	1.03103	833.322	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			5.13420	0.00513	6.822	15.35	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			836.18510	0.83619	644.361	14.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			10.28510	0.01029	17.861	14.98	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			356.40130	0.35640	229.128	15.40	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			90.50130	0.09050	162.628	15.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			648.96210	0.64896	468.163	14.60	0.00	0	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			23.06210	0.02306	41.663	14.60	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			559.52540	0.55953	389.749	14.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			33.62540	0.03363	63.249	14.65	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			196.51810	0.19652	122.460	16.85	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			220.61810	0.22062	345.960	16.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			398.33330	0.39833	261.065	15.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			72.43330	0.07243	134.565	15.22	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			363.19970	0.36320	234.238	15.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			87.29970	0.08730	157.738	15.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			119.34620	0.11935	73.283	18.37	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			393.44620	0.39345	546.783	18.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			269.51810	0.26952	168.155	15.95	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			143.61810	0.14362	241.655	15.95	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			217.09350	0.21709	136.090	16.55	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			191.19350	0.19119	309.590	16.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			57.50560	0.05751	35.789	21.02	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			731.60560	0.73161	909.289	21.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			177.82990	0.17783	110.242	17.15	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			251.92990	0.25193	383.742	17.15	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			131.79100	0.13179	80.781	18.04	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			355.89100	0.35589	504.281	18.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			48.87680	0.04888	30.140	21.62	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			822.97680	0.82298	1,003.640	21.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			81.29980	0.08130	50.469	19.70	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			555.39980	0.55540	723.969	19.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			68.14260	0.06814	42.339	20.36	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			642.24260	0.64224	815.839	20.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.42010	8.42010	8.62130	8.62130		16.50	9,582,073.80	1,138	56,143.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			512.14720	0.51215	397.923	16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			190.84720	0.19085	277.823	16.14	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			363.83940	0.36384	283.440	17.37	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			342.53940	0.34254	463.339	17.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			293.42410	0.29342	228.366	18.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			472.12410	0.47212	608.266	18.24	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			238.27490	0.23827	186.096	19.14	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			616.97490	0.61697	765.996	19.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			215.56720	0.21557	168.678	19.58	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			694.26720	0.69427	848.578	19.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			148.67120	0.14867	116.658	21.33	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,027.37120	1.02737	1,196.558	21.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			678.02430	0.67802	530.415	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			106.72430	0.10672	160.315	15.24	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			74.53710	0.07454	58.642	25.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,853.23710	1.85324	2,038.542	25.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			48.32100	0.04832	33.420	26.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,527.02100	2.52702	2,713.320	26.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			755.97480	0.75597	596.237	15.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			84.67480	0.08467	126.137	15.05	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			716.52060	0.71652	561.117	15.06	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			95.22060	0.09522	141.017	15.06	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.51820	8.51820	8.72150	8.72150		16.99	357,764.40	42	20,715.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			177.65810	0.17766	148.816	22.96	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,656.15810	1.65616	1,830.616	22.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			147.66320	0.14766	123.325	24.07	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,976.16320	1.97616	2,155.125	24.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			359.13390	0.35913	297.765	19.16	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			737.63390	0.73763	879.565	19.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			127.19020	0.12719	106.659	25.01	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,255.69020	2.25569	2,438.459	25.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			263.74180	0.26374	218.957	20.75	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			1,092.24180	1.09224	1,250.757	20.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			867.37850	0.86738	716.945	15.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			145.87850	0.14588	198.745	15.39	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			796.79770	0.79680	654.408	15.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			175.29770	0.17530	236.208	15.50	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.60780	8.60780	8.81380	8.81380		17.43	0.00	0	3,364.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			603.10710	0.60311	510.271	17.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			549.30710	0.54931	662.471	17.92	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			610.61330	0.61061	516.847	17.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			536.81330	0.53681	649.047	17.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			606.84700	0.60685	513.546	17.89	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			543.04700	0.54305	655.746	17.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.70850	8.70850	8.91590	8.91590		17.86	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			722.42310	0.72242	632.102	18.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			806.52310	0.80652	923.602	18.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,190.94940	1.19095	1,044.563	16.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			275.04940	0.27505	336.063	16.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04210	9.04210	9.25190	9.25190		19.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,656.10950	1.65611	1,503.735	16.98	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			404.20950	0.40421	461.635	16.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.59740	10.59740	10.79220	10.79220		21.73	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.32650	8.32650	8.52590	8.52590		15.65	666,120.00	80	1,033.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			22,197.65390	0.22198	13,899.889	16.49	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			18,607.65390	0.18608	30,249.889	16.49	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			17,782.98550	0.17783	11,024.232	17.15	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			25,192.98550	0.25193	38,374.232	17.15	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.42010	8.42010	8.62130	8.62130		16.50	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			36,806.66290	0.36807	28,657.578	17.33	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			33,676.66290	0.33677	45,647.578	17.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.51820	8.51820	8.72150	8.72150			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			3,150.00000	0.03150	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	17,180.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.60780	8.60780	8.81380	8.81380		17.43	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			60,310.71160	0.60311	51,027.063	17.92	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			54,930.71160	0.54931	66,247.063	17.92	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			61,061.33410	0.61061	51,684.738	17.86	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			53,681.33410	0.53681	64,904.738	17.86	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			60,684.70430	0.60685	51,354.575	17.89	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			54,304.70430	0.54305	65,574.575	17.89	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.06650	13.06650	13.18830	13.18830		13.05	72,362,277.00	5,538	13,030.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,840.99360	1.84099	1,719.274	16.10	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.69360	0.00269	2.774	16.10	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,055.06670	1.05507	937.163	13.15	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			16.76670	0.01677	20.663	13.15	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			166.55700	0.16656	134.320	14.20	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			428.25700	0.42826	517.820	14.20	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			82.65180	0.08265	67.499	15.46	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			744.35180	0.74435	850.999	15.46	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.21290	13.21290	13.33500	13.33500		13.88	3,303,225.00	250	1,593.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			445.84740	0.44585	397.785	14.33	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			480.84740	0.48085	554.885	14.33	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			381.72250	0.38172	341.057	14.81	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			596.72250	0.59672	678.157	14.81	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			335.81280	0.33581	300.625	15.21	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			700.81280	0.70081	787.725	15.21	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			221.62820	0.22163	199.737	16.50	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,086.62820	1.08663	1,186.837	16.50	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.36650	13.36650	13.49040	13.49040		15.25	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			906.26540	0.90627	835.473	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,115.86540	1.11587	1,168.973	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			823.27750	0.82328	756.390	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,232.87750	1.23288	1,289.890	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			641.46980	0.64147	584.174	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,551.06980	1.55107	1,617.674	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			981.64310	0.98164	907.531	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,021.24310	1.02124	1,071.031	22.96	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10640	0.10640	0.10900	0.10900		19.75	675,852.80	6,352	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			277.17120	0.00277	175.981	19.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			377.17120	0.00377	535.981	19.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10780	0.10780	0.11040	0.11040		19.89	0.00	0	75.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			551.63080	0.00552	433.982	19.89	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			511.63080	0.00512	653.982	19.89	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.24090	10.24090	10.34000	10.34000		12.16	116,080,601.50	11,335	26,185.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			899.73880	0.89974	803.349	13.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			9.73880	0.00974	12.449	13.41	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			616.66040	0.61666	527.171	12.38	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			26.66040	0.02666	36.271	12.38	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			485.47630	0.48548	405.962	12.31	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			45.47630	0.04548	65.062	12.31	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			270.86490	0.27086	210.380	12.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			130.86490	0.13086	169.480	12.18	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			28.43870	0.02844	22.547	16.35	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			888.43870	0.88844	981.647	16.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			25.76380	0.02576	20.548	16.60	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			935.76380	0.93576	1,029.648	16.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.36880	10.36880	10.46930	10.46930		13.53	4,977,024.00	480	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			237.38950	0.23739	207.345	14.94	0.00	0	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			588.08950	0.58809	658.544	14.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			205.62700	0.20563	179.780	15.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			686.32700	0.68633	760.980	15.37	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			194.70710	0.19471	170.407	15.53	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			725.40710	0.72541	801.607	15.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			384.28030	0.38428	336.664	13.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			314.98030	0.31498	367.864	13.68	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			174.95470	0.17495	153.353	15.87	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			805.65470	0.80565	884.553	15.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			116.99920	0.11700	103.034	17.19	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,147.69920	1.14770	1,234.234	17.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,012.51670	1.01252	928.362	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			43.21670	0.04322	59.562	13.20	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			432.63800	0.43264	380.012	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			263.33800	0.26334	311.212	13.45	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.50560	10.50560	10.60780	10.60780		14.00	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			355.58860	0.35559	321.839	15.18	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			717.78860	0.71779	786.239	15.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.78340	10.78340	10.88880	10.88880		14.68	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			640.13940	0.64014	597.722	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			951.33940	0.95134	1,014.321	15.31	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.06030	104.06030	104.05617	104.05617			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,066.17000	4.06617	4,070.300		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			4,056.17000	4.05617	4,060.300		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			4,046.17000	4.04617	4,050.300		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			105.38648	105.38648	105.38273	105.38273			0.00	0	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			5,392.73000	5.39273	5,396.480		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			5,382.73000	5.38273	5,386.480		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			5,372.73000	5.37273	5,376.480		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			101.81962	101.81962	101.81410	101.81410			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			3,824.10000	3.82410	3,829.620		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			3,814.10000	3.81410	3,819.620		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			3,804.10000	3.80410	3,809.620		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			103.11726	103.11726	103.11214	103.11214			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,122.14000	4.12214	4,127.260		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			4,112.14000	4.11214	4,117.260		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			4,102.14000	4.10214	4,107.260		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			108.62080	108.62080	108.61479	108.61479			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			5,624.79000	5.62479	5,630.800		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			5,614.79000	5.61479	5,620.800		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			5,604.79000	5.60479	5,610.800		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			110.00503	110.00503	109.99956	109.99956			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,009.56000	6.00956	6,015.030		0.00	0	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			5,999.56000	5.99956	6,005.030		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			5,989.56000	5.98956	5,995.030		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			468.37500	468.37500	465.79700	465.79700			117,093,750.00	25	0.00
AL7T	On	01/11/2012	Index Future			474.34300	474.34300	471.73500	471.73500			118,585,750.00	25	13.00
AL7T	On	07/02/2013	Index Future			481.11100	481.11100	478.47100	478.47100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			421.17600	421.17600	419.02500	419.02500			1,154,022,240.00	274	755.00
ALBI	On	01/11/2012	Index Future			426.54300	426.54300	424.36700	424.36700			1,168,727,820.00	274	248.00
ALBI	On	07/02/2013	Index Future			432.62900	432.62900	430.42700	430.42700			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.61270	8.61270	8.71080	8.71080		11.59	0.00	0	7,675.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			339.55700	0.33956	267.732	11.77	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			48.75700	0.04876	75.032	11.77	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.64460	8.64460	8.74380	8.74380		12.52	0.00	0	9,816.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			426.14090	0.42614	366.117	12.43	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			142.34090	0.14234	181.517	12.43	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.68200	8.68200	8.78330	8.78330		12.91	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			496.72780	0.49673	440.754	12.65	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			223.42780	0.22343	268.754	12.65	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.99350	9.99350	10.07510	10.07510		15.87	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.23720	8.23720	8.35280	8.35280		11.16	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			189.29540	0.18930	125.566	11.27	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			106.49540	0.10650	158.366	11.27	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.31410	8.31410	8.42970	8.42970		11.70	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			285.15200	0.28515	228.276	11.90	0.00	0	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			205.45200	0.20545	264.176	11.90	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.22280	0.22280	0.19000	0.19000			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.03390	0.03390	0.04460	0.04460			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.16150	0.16150	0.08850	0.08850			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.04170	0.04170	0.06230	0.06230			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.14530	0.14530	0.10270	0.10270			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.10790	0.10790	0.13120	0.13120			0.00	0	4,800.00
CF CAN/On	31/07/2012	Can-Do Future			0.01610	0.01610	0.01510	0.01510			0.00	0	10,000.00
CF CAN/On	31/07/2012	Can-Do Future			0.00560	0.00560	0.00780	0.00780			0.00	0	10,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.53580	8.53580	8.61590	8.61590		13.91	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			96.76880	0.09677	71.254	15.59	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			390.86880	0.39087	445.454	15.59	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.65440	8.65440	8.73550	8.73550		15.62	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			236.70330	0.23670	215.961	17.24	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			541.20330	0.54120	601.561	17.24	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry			8.59410	8.59410	8.68550	8.68550		11.49	0.00	8,000	8,000.00
DAAO On	27/07/2012	Any day expiry	8.54	Call			147.67930	0.14768	59.574	12.93	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.54	Put			2.17930	0.00218	5.474	12.93	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.55	Call			138.13510	0.13814	51.253	12.69	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.55	Put			2.63510	0.00264	7.153	12.69	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.56	Call			128.68410	0.12868	43.371	12.45	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.56	Put			3.18410	0.00318	9.271	12.45	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.57	Call			119.34410	0.11934	36.008	12.21	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.57	Put			3.84410	0.00384	11.908	12.21	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			101.08250	0.10108	23.160	11.73	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.59	Put			5.58250	0.00558	19.060	11.73	0.00	0	5,000.00
DAAP	On	27/07/2012	Any day expiry			6.62600	6.62600	6.64080	6.64080		15.40	0.00	3,000	3,000.00
DAAP	On	27/07/2012	Any day expiry	6.62	Call			43.81550	0.04382	25.362	16.08	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Put			23.01550	0.02302	19.362	16.08	0.00	0	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.70	Call			12.49240	0.01249	4.240	18.79	0.00	0	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.70	Put			71.69240	0.07169	78.240	18.79	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Call			65.52740	0.06553	44.258	15.70	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Put			14.72740	0.01473	8.258	15.70	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Call			57.92070	0.05792	36.745	15.40	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Put			17.12070	0.01712	10.745	15.40	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Call			50.67020	0.05067	30.678	15.74	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Put			19.87020	0.01987	14.678	15.74	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry			8.27550	8.27550	8.46130	8.46130		14.60	0.00	10,000	10,000.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Call			229.01590	0.22902	72.751	15.40	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Put			7.71590	0.00772	37.251	15.40	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Call			219.78850	0.21979	66.424	15.27	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Put			8.48850	0.00849	40.923	15.27	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Call			210.63550	0.21064	60.380	15.14	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Put			9.33550	0.00934	44.880	15.14	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.29	Call			0.00000	0.00000	44.049	14.74	0.00	10,000	10,000.00
DAAQ	On	30/07/2012	Any day expiry	8.29	Put			0.00000	0.00000	58.549	14.74	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Call			94.85730	0.09486	15.438	16.50	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Put			33.55730	0.03356	139.939	16.50	0.00	0	10,000.00
DAAR	On	31/07/2012	Any day expiry			6.62600	6.62600	6.64880	6.64880		13.73	0.00	5,100	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.61	Call			72.07040	0.07207	51.526	13.93	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.61	Put			33.27040	0.03327	35.526	13.93	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.71	Call			26.65320	0.02665	18.633	15.98	0.00	0	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	6.71	Put			87.85320	0.08785	102.633	15.98	0.00	0	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.59	Call			86.12930	0.08613	63.429	13.95	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.59	Put			27.32930	0.02733	27.429	13.95	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Call			78.97080	0.07897	56.651	13.73	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Put			30.17080	0.03017	30.651	13.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.27330	8.27330	8.47150	8.47150		15.00	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,072.00000	1.07200	873.000	25.81	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	25.81	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			752.00000	0.75200	554.000	21.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			1.00000	0.00100	1.000	21.85	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			231.00000	0.23100	72.000	15.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			10.00000	0.01000	49.000	15.51	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			50.00000	0.05000	8.000	18.19	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			89.00000	0.08900	245.000	18.19	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.30780	8.30780	8.50680	8.50680		15.40	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			323.00000	0.32300	190.000	15.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			66.00000	0.06600	132.000	15.33	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			168.00000	0.16800	93.000	16.72	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			171.00000	0.17100	295.000	16.72	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,108.00000	1.10800	910.000	16.92	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	2.000	16.92	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			793.00000	0.79300	599.000	15.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			6.00000	0.00600	11.000	15.49	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.33860	8.33860	8.53820	8.53820		15.78	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			833.00000	0.83300	644.000	14.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			15.00000	0.01500	25.000	14.84	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			390.00000	0.39000	262.000	15.47	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			102.00000	0.10200	173.000	15.47	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			242.00000	0.24200	159.000	16.70	0.00	0	7,540.00

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	8.51	Put			214.00000	0.21400	330.000	16.70	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,144.00000	1.14400	946.000	15.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			6.00000	0.00600	7.000	15.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.37350	8.37350	8.57380	8.57380		16.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			316.00000	0.31600	229.000	16.83	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			252.00000	0.25200	366.000	16.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,187.00000	1.18700	990.000	15.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			13.00000	0.01300	17.000	15.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			882.00000	0.88200	699.000	14.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			28.00000	0.02800	46.000	14.83	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			459.00000	0.45900	334.000	15.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			135.00000	0.13500	211.000	15.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.40530	8.40530	8.60620	8.60620		16.45	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			928.00000	0.92800	749.000	15.00	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			42.00000	0.04200	64.000	15.00	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			377.00000	0.37700	287.000	16.95	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			281.00000	0.28100	392.000	16.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.43390	8.43390	8.63530	8.63530		16.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			969.00000	0.96900	792.000	15.01	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			54.00000	0.05400	78.000	15.01	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			426.00000	0.42600	335.000	16.95	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			301.00000	0.30100	411.000	16.95	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.52166	93.01299	8.59779	92.33393			0.00	0	298.00
ES33	On	01/11/2012	Bond Future			8.60663	90.42105	8.68498	89.73379			0.00	0	303.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future	9.20	Call			4,320.90000	4.32090	5,008.160		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.69784	91.71145	8.77863	91.01541			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,080.52000	2.08052	1,384.480		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			1,991.83000	1.99183	1,295.790		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			1,903.27000	1.90327	1,207.230		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			421.17200	421.17200	419.10700	419.10700			0.00	0	216.00
GOVI	On	02/08/2012	GOVI	398.23	Call			208,770.00000	20.87700	229,420.000		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			426.53900	426.53900	424.45100	424.45100			0.00	0	71.00
GOVI	On	01/11/2012	GOVI	403.96	Call			204,910.00000	20.49100	225,790.000		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			432.62500	432.62500	430.51100	430.51100			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			24,790.00000	2.47900	3,650.000		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			24,890.00000	2.48900	3,750.000		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			24,990.00000	2.49900	3,850.000		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			182.41100	182.41100	182.06900	182.06900			0.00	0	140.00
IGOV	On	01/11/2012	Index Future			184.73600	184.73600	184.39100	184.39100			0.00	0	454.00
IGOV	On	07/02/2013	Index Future			187.37200	187.37200	187.02300	187.02300			0.00	0	14.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	02/08/2012	Index Future			491.87500	491.87500	494.48300	494.48300			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			499.18600	499.18600	501.83300	501.83300			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.06000	94.94000	5.05000	94.95000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.91000	95.09000	4.91000	95.09000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.86000	95.14000	4.87000	95.13000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.76000	95.24000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.73000	95.27000	4.73000	95.27000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.72000	95.28000	4.72000	95.28000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.71000	95.29000	4.72000	95.28000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.78000	95.22000	4.78000	95.22000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.87000	95.13000	4.87000	95.13000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.98000	95.02000	4.99000	95.01000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.13000	94.87000	5.14000	94.86000			0.00	0	400.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.30000	94.70000	5.29000	94.71000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.65000	6.65000	6.67150	6.67150		10.64	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			154.10740	0.15411	140.457	10.71	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			72.60740	0.07261	80.457	10.71	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.69920	6.69920	6.72040	6.72040		12.35	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			254.60210	0.25460	239.827	12.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			164.20210	0.16420	170.627	12.31	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.35241	128.33691	5.38295	128.23848		2.34	479,595,032.67	3,737	10,181.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,439.86000	2.43986	2,538.290	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.00000	0.00000	0.000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			3,065.87000	3.06587	3,164.300	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			3,687.76000	3.68776	3,786.190	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			4,919.25000	4.91925	5,017.680	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			5.37456	123.17331	5.40803	123.07432		2.32	349,442,680.47	2,837	5,115.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,292.43000	1.29243	1,367.570	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			199.27000	0.19927	175.420	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,464.88000	2.46488	2,557.870	2.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			37.20000	0.03720	31.200	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.38327	124.93130	5.42036	124.83226		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,433.67000	2.43367	2,517.440	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			167.54000	0.16754	152.270	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.38670	119.65456	5.42811	119.55395		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			1,012.48000	1.01248	1,059.260	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,202.35000	1.20235	1,148.520	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			1,024.33000	1.02433	1,071.460	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,189.87000	1.18987	1,136.390	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			1,000.71000	1.00071	1,047.140	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,214.92000	1.21492	1,160.740	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



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			7.25515	129.99561	7.32606	129.24984		11.60	1,278,246,833.13	9,833	18,890.00
R186	On	02/08/2012	Bond Future	7.66	Call			3,489.49000	3.48949	4,194.410	11.74	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			58.04000	0.05804	17.190	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			3,871.57000	3.87157	4,589.640	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			37.85000	0.03785	10.150	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			4,452.83000	4.45283	5,183.860	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			19.13000	0.01913	4.390	11.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			9,652.61000	9.65261	10,398.380	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.00000	0.00000	0.000	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			13,853.16000	13.85316	14,598.930	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			6,793.63000	6.79363	7,538.730	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			0.76000	0.00076	0.090	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			9,182.74000	9.18274	9,928.500	12.23	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			0.01000	0.00001	0.000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			15,959.91000	15.95991	16,705.680	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			12,958.45000	12.95845	13,704.220	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			13,764.14000	13.76414	14,509.910	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			7.31936	131.65221	7.39253	130.89763		11.38	1,276,104,871.53	9,693	17,339.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,022.37000	11.02237	11,712.350	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			331.17000	0.33117	266.570	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,678.32000	13.67832	14,402.510	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			136.95000	0.13695	106.560	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,715.16000	5.71516	6,256.520	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,429.76000	1.42976	1,216.540	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,026.80000	7.02680	7,620.270	11.79	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.00	Put			997.88000	0.99788	836.770	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.38544	128.24061	7.46109	127.47662		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,932.12000	10.93212	11,548.410	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,334.75000	1.33475	1,187.050	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,564.42000	2.56442	2,834.200	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,323.21000	7.32321	6,829.000	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.44537	129.80625	7.52340	129.03267		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,182.68000	5.18268	5,560.500	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,309.11000	6.30911	5,913.350	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,090.20000	5.09020	5,463.730	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,416.76000	6.41676	6,016.710	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,136.32000	5.13632	5,512.000	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,362.76000	6.36276	5,964.860	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			218.88748	218.88748	218.88863	218.88863			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			761.37000	0.76137	762.520		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.17761	215.17761	215.18000	215.18000			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			3,810.00000	3.81000	3,812.390		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			3,820.00000	3.82000	3,822.390		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			3,830.00000	3.83000	3,832.390		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
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			268.52469	268.52469	267.55339	267.55339			0.00	0	4,969.00
R197	On	02/08/2012	Bond Future	256.15	Call			11,403.39000	11.40339	12,374.690		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.94660	271.94660	270.96432	270.96432			0.00	0	449.00
R197	On	01/11/2012	Bond Future	266.99	Call			3,974.32000	3.97432	4,956.600		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			3,964.32000	3.96432	4,946.600		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			3,954.32000	3.95432	4,936.600		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			4.80837	109.84960	4.85857	109.73226		1.55	173,562,368.00	1,580	1,034.00
R201	On	02/08/2012	Bond Future	5.20	Call			793.88000	0.79388	911.150		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			0.07000	0.00007	0.000		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.76337	111.24945	4.81972	111.13124		1.39	175,774,131.00	1,580	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			720.67000	0.72067	812.650		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			114.35000	0.11435	88.120		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.67164	108.42840	4.73617	108.30971		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			731.09000	0.73109	809.140		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			284.20000	0.28420	243.560		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.57123	109.75221	4.64581	109.63175		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			221.37000	0.22137	252.690		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,205.20000	1.20520	1,116.060		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			225.48000	0.22548	257.230		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,192.98000	1.19298	1,104.270		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			229.64000	0.22964	261.830		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,180.80000	1.18080	1,092.530		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R2On	22/12/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/08/2012	Bond Future				197.03892	197.03892	197.02871	197.02871			0.00	0	48,173.00
R202	On 02/08/2012	Bond Future	188.44	Call				8,588.71000	8.58871	8,598.920		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				199.54997	199.54997	199.54042	199.54042			0.00	0	663.00
R202	On 01/11/2012	Bond Future	191.99	Call				7,550.42000	7.55042	7,559.970		0.00	0	0.00
R202	On 01/11/2012	Bond Future	191.99	Put				0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.00	Call				7,540.42000	7.54042	7,549.970		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.00	Put				0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.01	Call				7,530.42000	7.53042	7,539.970		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				5.79348	113.96586	5.91959	113.38172		4.90	219,954,109.80	1,930	13,386.00
R203	On 02/08/2012	Bond Future	6.60	Call				3,087.47000	3.08747	3,671.590		0.00	0	4,200.00
R203	On 02/08/2012	Bond Future	6.60	Put				0.02000	0.00002	0.000		0.00	0	0.00
R203	On 02/08/2012	Bond Future	6.85	Call				4,195.18000	4.19518	4,779.320		0.00	0	1,400.00
R203	On 02/08/2012	Bond Future	6.85	Put				0.00000	0.00000	0.000		0.00	0	0.00
R203	On 02/08/2012	Bond Future	7.15	Call				5,505.97000	5.50597	6,090.110		0.00	0	0.00
R203	On 02/08/2012	Bond Future	7.15	Put				0.00000	0.00000	0.000		0.00	0	1,400.00
R203	On 02/08/2012	Bond Future	7.20	Call				5,722.50000	5.72250	6,306.640		0.00	0	0.00
R203	On 02/08/2012	Bond Future	7.20	Put				0.00000	0.00000	0.000		0.00	0	0.00
R203	On 02/08/2012	Bond Future	7.55	Call				7,222.90000	7.22290	7,807.040		0.00	0	0.00
R203	On 02/08/2012	Bond Future	7.55	Put				0.00000	0.00000	0.000		0.00	0	4,200.00
R203	On 01/11/2012	Bond Future				5.83409	111.26317	5.96792	110.67222		4.57	92,348,431.10	830	3,186.00
R203	On 01/11/2012	Bond Future	6.87	Call				3,977.47000	3.97747	4,530.800		0.00	0	0.00
R203	On 01/11/2012	Bond Future	6.87	Put				93.69000	0.09369	56.070		0.00	0	0.00
R203	On 07/02/2013	Bond Future				5.87169	112.85099	6.01476	112.25280		4.91	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call				1,809.02000	1.80902	2,149.330		0.00	0	6,300.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			1,413.03000	1.41303	1,155.150	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,183.65000	4.18365	4,684.150	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			410.16000	0.41016	312.470	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.90403	110.07201	6.05615	109.46619		5.17	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,669.63000	1.66963	1,958.840	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,291.56000	2.29156	1,974.950	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,688.07000	1.68807	1,979.240	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,270.04000	2.27004	1,955.390	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,651.30000	1.65130	1,938.550	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,313.21000	2.31321	1,994.640	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			6.09409	110.95627	6.23525	110.17914		6.29	88,210,234.65	795	1,681.00
R204	On	02/08/2012	Bond Future	7.15	Call			4,875.38000	4.87538	5,652.510	6.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	6.61	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.14182	112.37024	6.29014	111.58384		5.82	89,334,340.80	795	2,443.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,912.84000	4.91284	5,643.600	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			137.91000	0.13791	82.270	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.18724	109.94303	6.34387	109.14662		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,186.75000	5.18675	5,852.750	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			525.19000	0.52519	394.780	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.23082	111.28535	6.39554	110.47889		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,277.39000	2.27739	2,679.590	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,793.26000	2.79326	2,389.000	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,300.59000	2.30059	2,705.280	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,767.45000	2.76745	2,365.680	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,323.94000	2.32394	2,731.110	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,741.82000	2.74182	2,342.530	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.87802	104.06162	4.88779	104.04787		1.00	147,767,500.40	1,420	541.00
R206	On	02/08/2012	Bond Future	5.19	Call			424.04000	0.42404	437.710	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.13000	0.00013	0.050	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.81095	105.38771	4.82234	105.37438		1.00	149,650,548.20	1,420	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			376.93000	0.37693	385.180	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			110.91000	0.11091	105.830	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.64269	103.12626	4.65627	103.11387		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			351.68000	0.35168	357.790	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			257.17000	0.25717	250.890	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.41694	104.38533	4.43563	104.37249		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			113.13000	0.11313	115.460	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			835.83000	0.83583	825.320	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			114.63000	0.11463	116.980	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			830.38000	0.83038	819.890	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			116.14000	0.11614	118.520	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			824.94000	0.82494	814.480	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			6.40445	105.38844	6.49540	104.84256		7.33	123,831,417.00	1,175	11,438.00
R207	On	02/08/2012	Bond Future	7.51	Call			5,857.98000	5.85798	6,403.860	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			6.45793	106.73140	6.55283	106.17918		7.18	125,409,395.00	1,175	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,902.05000	5.90205	6,413.930	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			149.20000	0.14920	108.860	7.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.51183	104.61464	6.61128	104.05568		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,197.87000	6.19787	6,670.080	7.91	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
R207	On	07/02/2013	Bond Future	7.66	Put			522.58000	0.52258	435.830	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.56479	105.89185	6.66870	105.32575		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,257.07000	2.25707	2,512.040	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,508.07000	3.50807	3,196.940	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,280.86000	2.28086	2,537.560	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,476.77000	3.47677	3,167.370	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,304.80000	2.30480	2,563.240	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,445.66000	3.44566	3,138.000	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			6.55957	103.60948	6.65051	103.01395		8.29	275,083,169.40	2,655	12,322.00
R208	On	02/08/2012	Bond Future	7.20	Call			3,508.30000	3.50830	4,102.680	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			1.26000	0.00126	0.110	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			5,357.46000	5.35746	5,952.980	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.01000	0.00001	0.000	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,163.97000	7.16397	7,759.500	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.95	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			9,793.94000	9.79394	10,389.470	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.61488	101.53734	6.70936	100.93487		8.43	269,581,637.70	2,655	8,028.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,259.50000	6.25950	6,809.940	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			204.02000	0.20402	151.990	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,106.72000	2.10672	2,454.790	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,469.86000	1.46986	1,215.460	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,205.73000	5.20573	5,728.630	8.91	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			335.27000	0.33527	255.700	8.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future			6.67035	102.98643	6.76882	102.37645		8.49	0.00	0	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	6.00	Call			791.66000	0.79166	935.070	8.19	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,678.72000	5.67872	5,212.150	8.19	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,633.90000	6.63390	7,143.100	8.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			628.09000	0.62809	527.310	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72071	100.85068	6.82304	100.23291		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,633.05000	2.63305	2,921.140	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,741.41000	3.74141	3,411.730	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,660.33000	2.66033	2,950.310	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,707.74000	3.70774	3,379.950	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,687.76000	2.68776	2,979.650	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,674.28000	3.67428	3,348.400	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			7.89996	84.64757	7.97582	83.95617		16.67	85,494,045.70	1,010	5,853.00
R209	On	02/08/2012	Bond Future	8.91	Call			7,822.00000	7.82200	8,513.350	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.05000	0.00005	0.000	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			7.96181	82.58516	8.03963	81.88533		17.09	83,411,011.60	1,010	2,192.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,391.01000	8.39101	8,996.200	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			545.48000	0.54548	450.840	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.02593	83.76381	8.10586	83.05489		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,245.90000	9.24590	9,801.060	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,475.32000	1.47532	1,321.560	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.08238	81.64471	8.16430	80.92687		19.28	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,730.00000	4.73000	5,078.640	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,269.24000	6.26924	5,900.040	19.13	0.00	0	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	8.00	Call			4,769.62000	4.76962	5,120.120	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,219.33000	6.21933	5,851.990	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,809.40000	4.80940	5,161.770	19.15	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,169.73000	6.16973	5,804.260	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			150.09089	150.09089	149.69801	149.69801			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			7,038.01000	7.03801	7,430.890		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			150.19247	150.19247	149.79541	149.79541			0.00	0	2,270.00
R210	On	01/11/2012	Bond Future	144.99	Call			4,805.41000	4.80541	5,202.470		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			4,795.41000	4.79541	5,192.470		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			4,785.41000	4.78541	5,182.470		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			121.20945	121.20945	121.20826	121.20826			58,180,536.00	480	0.00
R211	On	02/08/2012	Bond Future	120.36	Call			848.26000	0.84826	849.450		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			122.75406	122.75406	122.75357	122.75357			58,921,948.80	480	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			763.57000	0.76357	764.060		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

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	122.00	Call			753.57000	0.75357	754.060		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			743.57000	0.74357	744.060		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			123.38072	123.38072	123.16846	123.16846			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			5,778.46000	5.77846	5,990.720		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			124.95297	124.95297	124.73867	124.73867			0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Call			2,748.67000	2.74867	2,962.970		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			2,738.67000	2.73867	2,952.970		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			2,728.67000	2.72867	2,942.970		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			7.71504	96.04359	7.79594	95.29697		14.60	57,145,936.05	595	4,145.00
R213	On	02/08/2012	Bond Future	8.74	Call			8,100.51000	8.10051	8,847.110		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.02000	0.00002	0.000		0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.77969	93.73471	7.86280	92.97908		14.95	55,772,152.45	595	965.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,389.47000	2.38947	2,737.190		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,417.22000	3.41722	3,009.310		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,512.73000	8.51273	9,172.360		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			502.73000	0.50273	406.730		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.84817	95.07226	7.93372	94.30696		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,454.26000	9.45426	10,058.240		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,419.38000	1.41938	1,258.060		0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.90586	92.69842	7.99366	91.92344		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,834.30000	4.83430	5,216.700		0.00	0	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	7.86	Put			6,017.87000	6.01787	5,625.290	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,753.45000	4.75345	5,131.770	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,116.04000	6.11604	5,719.380	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,793.78000	4.79378	5,174.150	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,066.80000	6.06680	5,672.190	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			7.95473	86.50349	8.03057	85.77254			148,786,002.80	1,720	0.00
R214	On	02/08/2012	Bond Future	8.95	Call			8,081.78000	8.08178	8,812.730		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			8.01533	84.32535	8.09310	83.58559			145,039,602.00	1,720	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			983.06000	0.98306	243.300		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			886.87000	0.88687	147.110		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			790.86000	0.79086	51.100		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			1.29960	1.29960	1.32960	1.32960		14.98	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			310.12760	0.03101	186.207	15.77	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			314.12760	0.03141	490.207	15.77	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30960	1.30960	1.34000	1.34000		15.83	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			534.97000	0.05350	408.246	16.66	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			534.97000	0.05350	712.246	16.66	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>9,145,610,044.75</b>	<b>158,373</b>	<b>1,582,979.00</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>														
AA02	On	28/03/2016	Spot Bond			100.00000	10.19267	100.00000	10.16797			10,000,000,000,000.00	100,000,000	100,000,000.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.14859	100.00000	21.10203			0.00	0	50,000,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.15147	100.00000	9.12931			100,000,000,000.00	1,000,000	2,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.17633	5.00000	127.15926			0.00	0	68,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	95.96191	100.00000	95.72079			20,000,000,000.00	200,000	1,900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.34231	100.00000	21.29534			0.00	0	16,024,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.99128	100.00000	36.90986			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	11.17532	100.00000	11.14824			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.40042	100.00000	14.36873			0.00	0	50,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	41.01107	100.00000	40.91172			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.54268	100.00000	29.47379			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.98298	100.00000	17.93942			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.16309	100.00000	29.09245			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.26801	100.00000	11.24072			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.45447	100.00000	8.43399			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.27988	100.00000	8.25981			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On	17/03/2026			100.00000	8.40079	100.00000	8.38044			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	26.11801	100.00000	26.06051			0.00	0	60,000,000.00
ABL10B	On	15/03/2015			100.00000	18.54119	100.00000	18.49627		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
ABL11A	On	29/09/2014			100.00000	28.14770	100.00000	28.08574			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	22.08850	100.00000	22.03499			0.00	0	100,000,000.00
ABL12B	On	08/03/2015			100.00000	18.05826	100.00000	18.01451			0.00	0	4,400,000.00
ABL13	On	11/10/2016			100.00000	10.65948	100.00000	10.63366			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	73.53300	100.00000	73.36937			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	52.09827	100.00000	51.98359			0.00	0	861,000.00
ABL8B	On	19/09/2013			100.00000	42.68403	100.00000	42.58062			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	66.28748	100.00000	66.12689			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	83.66412	100.00000	83.53659			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	97.96728	100.00000	97.71015			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	37.50101	100.00000	37.41355			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.55055	100.00000	20.50263			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	91.38196	8.00000	91.35041			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	97.85523	100.00000	97.59359			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	19.55763	100.00000	19.51458			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	15.64392	100.00000	15.60602			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.91111	9.58000	100.88515			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	11.15544	100.00000	11.12841			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	13.79296	100.00000	13.74989			0.00	0	0.00
ABLS11	On	29/06/2019			4.50000	100.85735	4.50000	100.83187			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.46734	100.00000	5.45453			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	18.58955	100.00000	18.54597			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	4.81520	100.00000	4.80392			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	90.03195	100.00000	89.82201			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.19215	100.00000	5.17997			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.21390	100.00000	2.20971			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.21390	100.00000	2.20971			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	101.09090	6.82500	101.07231			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	6.54145	100.00000	6.52904			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	12.09857	100.00000	12.07536			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.45153	100.00000	10.42620			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.13265	100.00000	11.11118			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.91235	100.00000	21.86581			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.15901	100.00000	10.13952			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.62028	100.00000	9.60177			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.63429	100.00000	19.59642			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.79157	100.00000	18.75523			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.07079	100.00000	10.03934			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.85815	100.00000	9.82737			0.00	0	75,000,000.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.07781	100.00000	18.04285			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.28879	100.00000	22.25378			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.29063	100.00000	16.23378			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.42305	100.00000	16.39129			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.75533	100.00000	15.72485			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.45396	100.00000	15.42407			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.20857	100.00000	10.17448			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.71343	100.00000	21.59636			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On	05/07/2013	Spot Bond			100.00000	55.39363	100.00000	55.28854			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.60556	100.00000	9.56332			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.47899	100.00000	13.45292			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.26980	100.00000	14.23839			0.00	0	7,773,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.98109	100.00000	19.93711			0.00	0	7,635,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.52552	100.00000	9.50443			0.00	0	50,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.03412	100.00000	12.00763			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.41623	100.00000	17.37790			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.13827	100.00000	30.06763			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.12119	4.00000	118.09294			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.49032	100.00000	5.47738			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.04580	100.00000	3.03863			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	54.50620	100.00000	46.54069			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	60.27259	100.00000	60.12657			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	60.59600	100.00000	60.44921			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.70681	100.00000	19.65907			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.71659	100.00000	44.60827			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	56.12035	100.00000	55.98439			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025 On 31/08/2013 Spot Bond			100.00000	44.71659	100.00000	44.60827			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	67.29011	100.00000	67.12711			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	60.51766	100.00000	60.38445			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.02094	13.50000	104.98366			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.32173	100.00000	17.27976			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.60306	100.00000	17.56041			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.59804	100.00000	21.54571			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	83.97890	100.00000	83.78933			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	41.43699	100.00000	41.33661			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	41.39244	100.00000	41.29216			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.04039	100.00000	16.99911			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.33522	100.00000	1.33270			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	81.71026	100.00000	81.53224			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	81.71026	100.00000	81.53224			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	31.89961	100.00000	31.82232			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	40.83906	100.00000	40.74014			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	81.48106	100.00000	101.74228			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	41.98652	100.00000	41.88481			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.60049	100.00000	14.56511			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.46687	100.00000	15.42940			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.21426	100.00000	14.17983			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.47523	100.00000	14.44016			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.59004	100.00000	14.55471			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.83817	100.00000	9.81652			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.83817	100.00000	9.81652			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.88741	100.00000	9.86565			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.00550	100.00000	13.97157			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.88741	100.00000	9.86565			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.78894	100.00000	9.76739			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.83224	100.00000	21.79093			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.95915	100.00000	21.90596			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	89.36515	100.00000	89.15238			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.65236	100.00000	41.55145			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	13.70543	100.00000	13.67223			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.65236	100.00000	41.55145			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	89.36515	100.00000	89.15238			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.11033	100.00000	9.08825			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.10262	100.00000	9.08056			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.11333	100.00000	9.09126			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.89243	100.00000	8.87088			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	41.28104	100.00000	41.18103			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.33598	100.00000	9.31337			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	83.76219	100.00000	83.57523			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	57.23015	100.00000	57.09150			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	83.76219	100.00000	83.57523			0.00	0	5,500,000.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.19940	100.00000	11.17227			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.27464	100.00000	29.20372			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	35.99111	100.00000	40.42096			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	37.62551	100.00000	31.46899			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	98.02971	100.00000	97.77242			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.45360	100.00000	7.94009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			100.00000	7.46372	100.00000	7.95018			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	38.07719	100.00000	37.98494			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.70419	100.00000	3.69599			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.53118	100.00000	4.52121			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.67457	100.00000	5.66384			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.85252	100.00000	3.84404			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.99992	100.00000	3.99111			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.64198	100.00000	8.62104			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.36428	100.00000	23.30768			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.36428	100.00000	23.30768			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	38.07719	100.00000	37.98494			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	23.04738	100.00000	22.99155			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.04522	100.00000	21.99182			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.98784	100.00000	21.93458			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.49843	100.00000	8.47784			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.14182	100.00000	11.11483			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.48739	100.00000	8.46682			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			100.00000	9.71113	100.00000	9.68976			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	89.54081	100.00000	89.32761			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.76038	100.00000	9.73889			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.04522	100.00000	21.99182			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.28667	100.00000	11.25933			0.00	0	22,969.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.58488	100.00000	10.55924			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.67511	100.00000	8.65409			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.76403	100.00000	49.64348			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.54117	100.00000	29.48269			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.26338	100.00000	29.20544			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.49322	100.00000	10.47245			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	30.48691	100.00000	30.41306			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.78118	100.00000	16.74796			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.59492	100.00000	16.56208		800,000,000,000.00	8,000,000	1,000,000.00	
ACL155	On	20/03/2015	Spot Bond			100.00000	16.95648	100.00000	16.92291			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.46976	100.00000	10.44904			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	10.05913	100.00000	10.03922			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.81405	100.00000	16.78076			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	16.93457	100.00000	16.90104			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.93004	100.00000	10.91297			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.17157	100.00000	13.14549			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.86883	100.00000	16.83543			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.54423	100.00000	31.46780			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.02404	100.00000	20.97310			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.98658	100.00000	28.91636			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.33365	100.00000	12.31428			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.88727	100.00000	9.86331			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.35615	1.75000	102.33949			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.55581	100.00000	16.51570			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	78.69422	100.00000	78.53297			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.57600	100.00000	16.53585			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.81105	100.00000	9.78729			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.86178	100.00000	8.84031			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.30533	100.00000	8.28520			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	41.08469	100.00000	40.94749			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On	20/09/2014	Spot Bond			100.00000	22.56088	100.00000	22.48553			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	78.41504	100.00000	78.25436			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.22424	100.00000	9.18351			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.64172	100.00000	1.63447		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.64172	100.00000	1.63447			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.29219	100.00000	0.29090			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	76.14730	100.00000	75.99562			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	76.12545	100.00000	75.97381			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	63.88958	100.00000	63.74817			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.69451	100.00000	2.68798			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.09204	100.00000	23.03610			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.86340	100.00000	23.80559			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.37765	100.00000	24.31859			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.05382	100.00000	12.02728			0.00	0	7,778,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.33535	100.00000	14.30362			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.07881	100.00000	23.02290			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.69256	100.00000	19.64922			0.00	0	14,520,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.15532	100.00000	22.10165			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.33711	100.00000	14.30538			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.82321	100.00000	5.80956			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.82510	100.00000	34.74760			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.94352	100.00000	9.91943			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.41919	100.00000	13.38949			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.69562	100.00000	16.64349			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.09268	100.00000	10.06117			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.75249	100.00000	34.64399			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.96874	100.00000	21.92013			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.71126	100.00000	9.68774			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	42.11922	100.00000	42.01718			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	48.08618	100.00000	47.98034			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.32459	100.00000	21.27293			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.06879	100.00000	27.00888			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.32581	100.00000	14.29409			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	33.01179	100.00000	32.93182			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.84715	100.00000	16.80634			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	60.64598	100.00000	60.49906			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04 On	30/09/2015	Spot Bond			100.00000	17.62291	100.00000	17.58022			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond			100.00000	17.59235	100.00000	17.54973			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	13.33987	100.00000	13.30755			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	17.50065	100.00000	17.45826			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	13.57711	100.00000	13.54422			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	16.73144	100.00000	16.69091			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	16.73144	100.00000	16.69091			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.82405	100.00000	14.78813			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.24011	100.00000	15.20319			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.34788	100.00000	16.30827			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.62291	100.00000	17.58022			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.78619	100.00000	15.74795			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.66949	8.00000	100.64782			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.02373	100.00000	12.99217			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.02373	100.00000	12.99217			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.02373	100.00000	12.99217			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.34173	100.00000	23.28518			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	59.06765	100.00000	58.92456			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22 On	30/09/2015	Spot Bond				100.00000	15.50377	100.00000	15.46620			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond				100.00000	14.82969	100.00000	14.78237			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond				100.00000	15.55464	100.00000	15.50501			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	19.96762	100.00000	19.91925			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	18.61420	100.00000	18.56911			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	16.67381	100.00000	16.63341			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.67778	100.00000	4.66893			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	20.14948	100.00000	20.10066			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	18.33828	100.00000	18.29386			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.31993	100.00000	11.29250			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.31993	100.00000	11.29250			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.68634	100.00000	13.65317			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.85898	100.00000	11.83025			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	24.36846	100.00000	24.30942			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	16.98615	100.00000	16.94500			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			100.00000	3.66053	100.00000	3.65247			0.00	0	0.00
BD0205 On 28/04/2028 Spot Bond			100.00000	8.71640	100.00000	8.69986			0.00	0	0.00
BD0206 On 02/03/2028 Spot Bond			100.00000	9.73285	100.00000	9.71438			0.00	0	0.00
BD0302 On 18/04/2028 Spot Bond			100.00000	10.22447	100.00000	10.20185			0.00	0	0.00
BD310A On 08/05/2014 Spot Bond			100.00000	34.08654	100.00000	34.00397			0.00	0	0.00
BD310B On 03/07/2013 Spot Bond			100.00000	58.98935	100.00000	58.84645			0.00	0	0.00
BD310C On 18/02/2014 Spot Bond			100.00000	32.17278	100.00000	32.09483			0.00	0	0.00
BD311A On 08/02/2014 Spot Bond			100.00000	31.11695	100.00000	31.04158			0.00	0	0.00
BD311B On 04/07/2013 Spot Bond			100.00000	59.61236	100.00000	59.46795			0.00	0	0.00
BD311C On 31/10/2013 Spot Bond			100.00000	37.20867	100.00000	46.39817			0.00	0	0.00
BD311D On 31/03/2013 Spot Bond			100.00000	59.18867	100.00000	59.04527			0.00	0	0.00
BD311E On 07/12/2023 Spot Bond			100.00000	8.63963	100.00000	8.61870			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	21.70574	100.00000	21.65315			0.00	0	0.00
BD32AU On 08/05/2014 Spot Bond			100.00000	24.27560	100.00000	23.91080			0.00	0	0.00
BEER01 On 19/07/2013 Spot Bond			100.00000	51.30273	100.00000	51.18980			0.00	0	0.00
BG22A1 On 21/07/2016 Spot Bond			100.00000	10.00538	100.00000	9.98114			0.00	0	0.00
BG22A2 On 21/07/2016 Spot Bond			100.00000	10.05480	100.00000	10.03044			0.00	0	0.00
BG22A3 On 21/07/2016 Spot Bond			100.00000	10.20308	100.00000	10.17836			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1 On	21/07/2016	Spot Bond			100.00000	10.69733	100.00000	10.67142			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.19158	100.00000	11.16447			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.57548	100.00000	12.54502			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.60482	100.00000	3.59609			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.87129	100.00000	8.84980			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.21424	100.00000	9.19192			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.36122	100.00000	9.33854			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.41021	100.00000	9.38742			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	9.99812	100.00000	9.97391			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	10.78202	100.00000	10.75589			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.25727	100.00000	2.25180			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.04371	100.00000	9.02181			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.64977	100.00000	9.62639			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.81506	100.00000	9.79129			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.28524	8.00000	106.26169			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.31093	100.00000	10.28595			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.19247	100.00000	11.16535			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.61126	100.00000	1.60735			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.61126	100.00000	1.60735			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond				100.00000	32.58673	100.00000	32.51422			0.00	0	4,234,000.00
BIDC14	On 26/10/2012	Spot Bond				100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
BIDC20	On 02/08/2012	Spot Bond				100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BIDC21	On 17/10/2012	Spot Bond				1,000.00000	31.87773	1,000.00000	31.60173			0.00	0	0.00
BIDC22	On 27/07/2012	Spot Bond				100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
BIDC23	On 26/10/2012	Spot Bond				100.00000	80.75221	100.00000	80.57395		80,000,000,000,000.00	800,000,000	800,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond				100.00000	13.40673	100.00000	13.37425			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond				100.00000	7.51363	100.00000	7.49543			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond				100.00000	8.52336	100.00000	8.50272			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond				100.00000	13.42918	100.00000	13.39665			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond				100.00000	13.79965	100.00000	13.76622			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond				100.00000	14.47321	100.00000	14.43816			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond				100.00000	17.27976	100.00000	17.23790			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond				100.00000	16.12610	100.00000	16.08702			0.00	0	0.00
BMWFO3On	15/06/2013	Spot Bond				100.00000	61.08709	100.00000	60.93911			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond				100.00000	59.04002	100.00000	58.89700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On	07/12/2012	Spot Bond			100.00000	76.20114	100.00000	76.04719			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	41.87463	100.00000	41.74389			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.43324	100.00000	7.41524			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	101.76568	100.00000	101.49138			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.82161	100.00000	29.75596			0.00	0	4,572,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.91756	100.00000	19.87372			0.00	0	120,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.74811	100.00000	12.71723			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.48961	100.00000	31.41333			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.93495	100.00000	16.89768		2,420,000,000,000.00	24,200,000	12,090,000.00	
CBL12	On	06/09/2018	Spot Bond			8.00000	120.28679	8.00000	120.26116			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.55995	100.00000	11.53194			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.69916	8.00000	117.67379			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.24496	100.00000	18.18800			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.96057	100.00000	12.93205			0.00	0	5,713,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.68688	100.00000	13.65658			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.95285	100.00000	12.92419			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.12948	100.00000	15.09617			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.64904	100.00000	14.61355			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	100.70879	12.05000	100.68724			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	68.31706	100.00000	68.15156			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	31.99536	100.00000	31.91786			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.86369	100.00000	22.80830			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	98.13734	100.00000	97.88177			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.48835	100.00000	18.43064			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	89.19609	100.00000	88.98371			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	62.61734	100.00000	62.46565			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.95689	100.00000	33.87462			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	60.62295	100.00000	60.47609			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	60.62295	100.00000	60.47609			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	60.62295	100.00000	60.47609			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	44.67761	100.00000	44.56938			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	60.64990	100.00000	60.50298			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118 On	20/06/2013	Spot Bond			100.00000	60.38039	100.00000	60.23412			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	60.16478	100.00000	60.01903			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	64.91192	100.00000	64.75467			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.19291	100.00000	21.14157			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	59.05577	100.00000	58.91270			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.03537	100.00000	20.98440			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	41.46669	100.00000	41.36624			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	41.20678	100.00000	41.10696			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.86812	100.00000	21.81515			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	44.82705	100.00000	44.71845			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	44.56413	100.00000	44.45617			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	45.37919	100.00000	45.26925			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	60.70380	100.00000	60.55675			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	60.51515	100.00000	60.36855			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.72661	100.00000	41.62553			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.08732	100.00000	52.97045			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.78316	13.64000	103.74575			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	49.28561	100.00000	49.17712			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	46.84640	100.00000	46.73291			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	95.38855	100.00000	95.14644			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.54423	100.00000	31.46780			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.95193	100.00000	42.84788			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.95193	100.00000	42.84788			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	56.51788	100.00000	56.38097			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.38594	100.00000	19.33898			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	97.80190	100.00000	97.54720			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.32387	100.00000	14.28917			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.12554	100.00000	14.09132			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.11087	100.00000	35.59465			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.11087	100.00000	35.59465			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.11087	100.00000	35.59465			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.10692	100.00000	35.59097			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.11087	100.00000	35.59465			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.11087	100.00000	35.59465			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.21426	100.00000	14.17983			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.11087	100.00000	35.59465			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	95.10763	100.00000	94.86625			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	58.82038	100.00000	58.67789			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	59.17814	100.00000	59.03478			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	58.94665	100.00000	58.80385			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	58.94665	100.00000	58.80385			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.92837	100.00000	28.85830			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.61259	100.00000	11.58446			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66717	100.00000	66.66716			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66717	100.00000	66.66716			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.28382	100.00000	14.24923			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.86592	100.00000	10.84201			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.28382	100.00000	14.24923			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.11419	100.00000	11.08727			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.07744	100.00000	35.99004			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.65463	100.00000	37.56341			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	99.84131	100.00000	99.58132			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	97.80983	100.00000	97.55512			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.20456	2.76000	101.19694			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			100.00000	13.86614	100.00000	13.83255			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.89180	2.76000	106.86978			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.42210	8.25000	103.39951			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.66785	100.00000	37.57661			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.28382	100.00000	14.24923			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.28382	100.00000	14.24923			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.72444	100.00000	4.71344			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.39558	2.40000	111.37377			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.51493	100.00000	14.47976			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	60.16308	100.00000	60.01734			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	60.48820	100.00000	60.34166			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	61.25900	100.00000	61.11060			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.99902	100.00000	43.89243			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.19709	100.00000	20.14816			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.27869	100.00000	20.22956			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.42251	8.52000	102.39917			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.48243	100.00000	20.43281			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.39155	100.00000	20.34215			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			100.00000	9.26478	100.00000	9.24234			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.26478	100.00000	9.24234			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.38668	8.64500	102.36301			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.38668	8.64500	102.36301			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.22608	100.00000	37.13589			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.99320	100.00000	38.89874			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.40546	100.00000	12.37801			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.12472	100.00000	11.09777			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.05324	100.00000	12.02405			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	60.86900	100.00000	60.72154			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	60.89088	100.00000	60.74337			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.02081	100.00000	19.97230			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.02081	100.00000	19.97230			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	39.40747	100.00000	39.32945			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	66.01896	100.00000	65.85904			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	56.86957	100.00000	56.73180			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	56.86957	100.00000	56.73180			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.78153	100.00000	15.75029			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	10.19636	100.00000	10.17166			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	65.50732	100.00000	65.34862			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	11.01531	100.00000	10.99350			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	17.76254	100.00000	17.71951			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.47507	100.00000	10.44969			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	104.04622	9.35000	104.02010			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	104.04622	9.35000	104.02010			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	17.71951	100.00000	17.67658			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	17.74102	100.00000	17.69804			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	15.41492	100.00000	15.37757			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	15.35680	100.00000	15.31960			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.64996	100.00000	16.60962			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	15.08946	100.00000	15.05291			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.24199	100.00000	16.20264			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.24199	100.00000	16.20264			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.24199	100.00000	16.20264			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.24199	100.00000	16.20264			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.24199	100.00000	16.20264			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On	26/03/2015	Spot Bond			100.00000	16.42110	100.00000	16.38133			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.51374	100.00000	9.49069			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.51374	100.00000	9.49069			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.51374	100.00000	9.49069			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.51374	100.00000	9.49069			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.51374	100.00000	9.49069			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.56738	100.00000	9.54421			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.30592	9.65000	103.27946			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	31.33472	100.00000	31.25881			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	23.15708	100.00000	23.10098			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	58.27533	100.00000	58.09338			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	29.20748	100.00000	29.13672			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	29.20748	100.00000	29.13672			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	7.92254	100.00000	8.37210			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	11.55288	100.00000	11.52489			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.48507	100.00000	14.44997			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.18584	100.00000	13.15389			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.70219	100.00000	9.67869			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On	20/06/2017			100.00000	9.64776	100.00000	9.62439			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.70219	100.00000	9.67869			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.49057	100.00000	9.46094			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.93595	100.00000	10.90180			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.90180	100.00000	10.86776			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.68042	100.00000	9.65697			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.73629	100.00000	19.68848			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.32954	100.00000	9.30041			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	18.29730	100.00000	18.24018			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.64259	100.00000	9.61249			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.88870	100.00000	13.84065			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.63594	100.00000	1.62860			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.62388	100.00000	1.61637			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.62388	100.00000	1.61637			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.60446	100.00000	1.59666			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	22.33707	100.00000	22.28736			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	22.33707	100.00000	22.28736			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	60.37169	100.00000	60.23808			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	61.80002	100.00000	61.65030			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	61.77220	100.00000	61.62256			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	96.36157	100.00000	96.13688			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	91.47677	100.00000	91.26234			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	61.75830	100.00000	61.60868			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	63.41910	100.00000	63.27951			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	54.49670	100.00000	54.36468			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	54.49670	100.00000	54.36468			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.45930	100.00000	7.44123			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	60.24250	100.00000	60.10917			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	60.25612	100.00000	60.12277			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	61.77220	100.00000	61.62256			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	61.77220	100.00000	61.62256			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.84434	100.00000	14.80838			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	62.51051	100.00000	62.37216			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	10.22447	100.00000	10.20185			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00182	100.00000	0.00182			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00203	100.00000	0.00203			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	89.53029	100.00000	89.31558			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	89.57124	100.00000	89.35644			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	89.55369	100.00000	89.33893			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	124.42936	100.00000	124.11470			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	89.59171	100.00000	89.37686			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.72232	100.00000	10.70203			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.72232	100.00000	10.70203			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.48994	100.00000	10.46453			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.48994	100.00000	10.46453			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.23268	100.00000	11.20547			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.63886	100.00000	10.61309			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.91993	100.00000	9.89589			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	57.68392	100.00000	57.50382			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.02879	100.00000	10.00449			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.78114	100.00000	1.77322			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	19.23545	100.00000	19.19311			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	61.64469	100.00000	61.50826			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.98294	100.00000	10.95863			0.00	0	1,690,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.83060	100.00000	13.79999			0.00	0	300,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	17.99286	100.00000	17.95304			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.43631	100.00000	14.40454			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	72.08920	100.00000	71.95496			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.59484	5.86800	102.57881			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.22488	7.17500	101.20533			2,870,000,000.00	400,000	100,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.14371	100.00000	10.11914			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.54808	100.00000	17.50557			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	92.53559	100.00000	92.30823			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	88.58352	100.00000	88.37509			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	88.74601	100.00000	88.53719			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	64.69680	100.00000	64.55322			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	62.07420	100.00000	61.93645			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG33On	02/10/2012	Spot Bond			100.00000	87.85414	100.00000	87.64935			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	88.54047	100.00000	88.33214			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	88.54047	100.00000	88.33214			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	88.53617	100.00000	88.32785			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	87.74638	100.00000	87.54137			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.06703	100,000.00000	0.06264			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	20.87674	100.00000	20.78494			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	52.08038	100.00000	51.96449			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	20.28184	100.00000	20.23696			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	14.15924	100.00000	14.12773		2,783,700,000,000.00	27,837,000	79,955,000.00	
DV23 On	27/02/2023	Spot Bond			100.00000	14.14132	100.00000	14.10985		4,863,700,000,000.00	48,637,000	197,726,000.00	
DVF12 On	13/10/2012	Spot Bond			100.00000	84.53097	100.00000	84.33885			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	20.33633	100.00000	20.29107			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	15.95827	100.00000	15.91960			0.00	0	20,000,000.00
EGL01 On	31/07/2012	Spot Bond			100.00000	77.48903	100.00000	103.03641			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	14.40770	100.00000	14.37393			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond			2.55000	102.67480	2.55000	102.65427		166,764,900,000.00	65,398,000	338,000,000.00	
EMM01 On	28/07/2020	Spot Bond			100.00000	10.76711	100.00000	10.74341			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021	Spot Bond			100.00000	14.74116	100.00000	14.70872			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.81752	8.00000	117.79242			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.46463	100.00000	14.42959			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	91.91931	100.00000	91.69512			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	91.90816	100.00000	91.68399			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.73193	100.00000	25.67193			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.97034	100.00000	21.92198			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.05927	100.00000	17.01794			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.59789	100.00000	10.56480			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	97.42441	100.00000	97.17202			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.51145	100.00000	24.45207			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	97.71117	100.00000	97.45803			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.83642	100.00000	23.77868			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	97.83065	100.00000	97.57720			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.66723	100.00000	24.60747			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.66835	100.00000	44.56014			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	23.26524	100.00000	23.20887			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.64265	100.00000	14.60718			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.69254	100.00000	44.58427			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.46202	100.00000	18.42138			0.00	0	49,200,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.55205	9.25000	102.52672			370,000,000.00	40,000	694,070,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.15922	10.00000	100.13267			900,000,000,000.00	90,000,000	304,048,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.55668	7.85000	102.53511			220,318,100,000.00	28,066,000	82,395,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.79952	7.50000	102.77895			502,500,000.00	67,000	610,092,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	91.00033	100.00000	90.78052			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.18038	100.00000	10.15572			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	9.90673	100.00000	9.88273			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	45.43256	100.00000	45.32250			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	45.63515	100.00000	45.52460			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.74941	8.37500	101.72650			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	46.64812	100.00000	46.53511			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.44115	100.00000	28.37855			0.00	0	16,833,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.80143	100.00000	9.77974			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.19491	100.00000	99.92700			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	92.27827	100.00000	92.05099			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	10.86043	100.00000	10.83412			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.65772	100.00000	8.63675			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.30187	100.00000	9.27934			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.60614	100.00000	13.57602			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.85666	100.00000	9.83278			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	37.52133	100.00000	37.43382			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.50013	100.00000	51.38676			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.08627	100.00000	3.07901			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.40726	100.00000	3.39972			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.88849	100.00000	3.87988			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31004	100.00000	0.30945			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02063	100.00000	0.02059			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01901	100.00000	0.01898			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	31.92915	100.00000	31.85849			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	55.18807	100.00000	55.05437			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.85700	100.00000	14.82101			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.24063	100.00000	35.17086			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.73854	100.00000	30.67768			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.48507	100.00000	14.44997			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.48507	100.00000	14.44997			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.36847	100.00000	11.34092			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.26422	100.00000	14.22966			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.49845	100.00000	11.47059			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	64.10627	100.00000	63.95097			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	14.74766	100.00000	14.71194			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	97.22273	100.00000	96.97086			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.08321	100.00000	10.05879			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	10.97590	100.00000	10.94931			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	31.89339	100.00000	31.81612			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.36462	100.00000	9.33285			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.02416	100.00000	8.98995			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	14.58586	100.00000	14.55053			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.94869	100.00000	10.92216			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.01710	100.00000	12.98557			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.94244	100.00000	13.90867			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.48057	100.00000	10.45518			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.76516	100.00000	11.73666			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.23792	100.00000	15.20101			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.58838	100.00000	12.54682			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.09650	100.00000	7.06600			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.96510	100.00000	11.92048			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.04885	100.00000	13.99646			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.93958	100.00000	10.89880			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.59417	100.00000	11.55093			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.40518	100.00000	13.35519			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.52149	100.00000	12.47480			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	13.93975	100.00000	13.88777			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	14.72525	100.00000	14.67034			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.19667	100.00000	13.14404			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On	20/09/2017			100.00000	12.68543	100.00000	12.63265			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	11.47957	100.00000	11.43181			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	11.28749	100.00000	11.24052			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	13.89129	100.00000	13.83349			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	13.73122	100.00000	13.67409			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.29369	100.00000	13.23838			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.77881	100.00000	13.71888			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.04213	100.00000	1.03706			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.02345	100.00000	1.01811		6,100,000,000,000.00	61,000,000	61,000,000.00	
FRC144	On	20/09/2017			100.00000	1.02345	100.00000	1.01811		3,050,000,000,000.00	30,500,000	30,500,000.00	
FRC145	On	20/09/2017			100.00000	1.33635	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.45385	100.00000	32.38202			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.67403	100.00000	27.60699			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.01984	100.00000	17.97619			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.84057	100.00000	14.80462			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	38.58638	100.00000	38.49290			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.76201	6.90500	100.74329			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.95762	100.00000	9.93350			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	57.27180	100.00000	57.13306			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	29.40558	100.00000	29.33434			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.19541	100.00000	9.17313			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.00000	5.87500	99.98409			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.72934	100.00000	11.70093			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.82651	100.00000	11.79787			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.54308	100.00000	4.53297			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.69829	100.00000	22.65535			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.16325	100.00000	4.15398			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.82513	100.00000	5.81216			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	89.55661	100.00000	89.34185			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.53244	100.00000	11.51061			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	89.66596	100.00000	89.45248			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.20805	100.00000	10.18332			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.37968	100.00000	17.33758			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.58464	100.00000	17.54204			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.84793	100.00000	15.80954			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016	Spot Bond			4.73000	105.35217	4.73000	105.32491			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	90.08974	100.00000	89.87524			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.06368	100.00000	16.02476			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.47690	100.00000	10.45153			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.66456	100.00000	11.63631			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.58356	100.00000	25.52158			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.26249	100.00000	13.23037			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.85222	100.00000	12.82107			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	89.24439	100.00000	89.03191			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	89.23341	100.00000	89.02095			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.17535	100.00000	61.05424			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.18150	100.00000	61.06038			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.20611	100.00000	61.08493			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	60.03003	100.00000	59.88460			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.15023	100.00000	11.12816			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.66529	100.00000	15.63427			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.13849	100.00000	11.11644			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.77225	100.00000	19.73309			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On	15/06/2016	Spot Bond			100.00000	16.25813	100.00000	16.22595			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.94999	100.00000	14.91377			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.88432	100.00000	45.77317			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	49.19202	100.00000	49.07285			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	45.99305	100.00000	45.88163			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	49.30911	100.00000	49.18966			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	46.26067	100.00000	46.14861			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	46.34431	100.00000	46.23204			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	47.22246	100.00000	47.10806			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	48.30133	100.00000	48.18432			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	48.97876	100.00000	48.86010			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.73869	100.00000	20.69033			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	43.20852	100.00000	43.10384			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.44336	100.00000	27.37688			0.00	0	250,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.09777	100.00000	17.04439			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.24068	100.00000	12.21102			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.32546	100.00000	10.29323			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.04438	100.00000	9.02247			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.29883	100.00000	0.29790			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.79387	100.00000	2.78766			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.40527	100.00000	7.38733			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.01198	100.00000	3.00489			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.22613	100.00000	11.19894			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.04852	100.00000	10.02418			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	82.20509	100.00000	82.02282			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	45.63839	100.00000	45.52783			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.32889	100.00000	9.13885			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	41.34363	100.00000	41.24347			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.21359	2.00000	103.19448			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	58.14434	100.00000	58.00348			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	59.51960	100.00000	59.37541			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	62.87088	100.00000	62.67459			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.97335	100.00000	0.96952			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On	31/05/2017	Spot Bond			100.00000	12.62405	100.00000	12.58464			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	60.75422	100.00000	60.56454			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.99904	100.00000	59.81172			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	9.19740	100.00000	9.15482			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.27269	100.00000	8.24686			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.30561	100.00000	19.83132			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.63828	100.00000	30.65189			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.38216	100.00000	18.32476			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.74535	100.00000	20.65312			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.72536	100.00000	28.66213			360,000,000,000.00	3,600,000	1,804,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.76799	100.00000	22.71788			0.00	0	1,607,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.46641	9.00000	99.43972			13,500,000,000.00	1,500,000	1,500,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.11498	8.00000	105.08984			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.21495	100.00000	14.18349			0.00	0	50,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.24465	9.00000	101.22839			0.00	0	5,475,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.03998	100.00000	12.01333			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.59870	100.00000	13.56844			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.16278	100.00000	10.14030			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	13.78749	100.00000	13.75409			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.63534	100.00000	17.58029			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.85034	9.48500	102.82429			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.99390	100.00000	69.83813			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	70.64785	100.00000	74.79388			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.79088	100.00000	70.65658			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	68.61334	100.00000	68.61333			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	95.58264	100.00000	95.34003			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	93.77067	100.00000	93.53507			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	93.78600	100.00000	93.55035			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	93.88406	100.00000	93.64818			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	96.80855	100.00000	96.55840			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
GRB87	On	26/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		15,704,000,000,000.00	157,040,000	157,040,000.00	
GRD164	On	18/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.58550	100.00000	7.56713			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.46210	100.00000	9.43917			0.00	0	0.00
GRN1A10	On	18/11/2012	Spot Bond			100.00000	96.72513	100.00000	96.47519			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	96.86813	100.00000	96.61783			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	96.92772	100.00000	96.67726			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	97.14222	100.00000	96.89121			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	22.28771	100.00000	22.23371			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	12.34814	100.00000	12.31823			0.00	0	25,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On	15/10/2015	Spot Bond			100.00000	12.61660	100.00000	12.58603			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.27141	100.00000	10.24654			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	19.26272	100.00000	19.21605			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.62068	100.00000	10.59495			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.29683	100.00000	9.25595			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	84.59327	100.00000	84.40317			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	55.76678	100.00000	55.63168			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	55.76678	100.00000	55.63168			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	51.05254	100.00000	50.95595			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	56.41609	100.00000	56.30906			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	56.24156	100.00000	56.10531			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.64305	100.00000	15.60516			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	17.06881	100.00000	17.02747			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	55.88735	100.00000	55.75197			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	56.36716	100.00000	56.23061			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.97243	100.00000	15.93374			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond				100.00000	17.39820	100.00000	17.35605			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	56.04310	100.00000	55.90734			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	56.59324	100.00000	56.45615			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.39593	100.00000	16.35621			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.82169	100.00000	17.77852			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	56.59576	100.00000	56.45865			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	56.89469	100.00000	56.75686			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.91353	100.00000	16.87255			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	57.27401	100.00000	57.13526			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	58.27883	100.00000	58.13766			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	9.88740	100.00000	14.72955		60,000,000,000.00	0.00	600,000	31,499,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.20853	100.00000	6.19478		4,000,000,000,000.00	0.00	40,000,000	108,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.20325	100.00000	6.18952			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.25000	100.00000	13.84413			0.00	0	30,046,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.25000	100.00000	13.84413			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.35507	2.00000	100.30494			0.00	0	50,400,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.35507	2.25000	100.30035			0.00	0	410,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.40687	2.50000	100.38650			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	99.31001	100.00000	99.04729			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	90.72916	100.00000	90.51000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	92.01695	100.00000	91.79143			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	24.85993	100.00000	24.80521			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	61.58817	100.00000	61.43898			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.49272	100.00000	17.45034			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.58920	100.00000	16.54902			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	59.20157	100.00000	59.05816			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	42.14238	100.00000	42.04029			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.49488	100.00000	29.42342			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.29050	100.00000	36.21062			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.67551	100.00000	17.63661			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.48077	100.00000	14.44889			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.19864	100.00000	33.12516			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.48622	100.00000	26.42205			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	23.00168	100.00000	22.94596			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.64055	1.75000	106.62148			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	103.71854	8.27000	103.69545			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	22.10846	100.00000	22.05490			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.54799	100.00000	9.52486			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.03620	100.00000	5.02499			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.79387	100.00000	2.78766			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.39214	100.00000	17.33784			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.49003	100.00000	10.45729			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.85250	8.76500	102.82840			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	18.39103	100.00000	18.33361			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	11.11537	100.00000	11.08068			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	59.36767	100.00000	59.23699			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.75998	100.00000	16.72289			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.75998	100.00000	16.72289			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.00000	5.00000	99.98643			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.29340	100.00000	15.23984			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.01657	100.00000	14.96397			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.85339	100.00000	20.80724			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.80780	100.00000	21.75497			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	21.80780	100.00000	21.75497			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.66176	100.00000	10.62847			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.17358	100.00000	8.15378			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.90333	100.00000	22.85292			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	58.45893	100.00000	58.33025			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.30550	100.00000	15.26843			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	87.32201	100.00000	87.11941			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	85.92326	100.00000	85.72709			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	84.56861	100.00000	84.37857			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND231	On	31/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678		600,000,000,000.00	6,000,000	6,000,000.00	
IND232	On	07/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND233	On	14/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013	Spot Bond			100.00000	65.73408	100.00000	65.57483			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.94851	100.00000	14.91230			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.34788	100.00000	16.30827			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.24011	100.00000	15.20319			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	80.19777	100.00000	80.03172			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	92.00680	100.00000	91.78074			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.40023	100.00000	9.37746			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	70.75277	100.00000	70.61853			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.08491	100.00000	25.02414			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.28901	100.00000	10.26409			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	92.38515	100.00000	92.15647			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	91.44430	100.00000	91.22018			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	90.08636	100.00000	89.86876			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	86.86987	100.00000	86.59669			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.32264	6.50000	100.31088			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	57.98408	100.00000	57.80306		1,000,000,000,000.00	10,000,000	5,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING155	On	19/09/2012	Spot Bond			100.00000	90.58142	100.00000	90.36368			8,000,000,000,000.00	80,000,000	40,000,000.00
ING156	On	16/08/2012	Spot Bond			100.00000	98.59790	100.00000	98.33979			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	55.98536	100.00000	55.81057			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	87.89809	100.00000	87.61905			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	88.22194	100.00000	87.94625			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	87.97356	100.00000	87.69950			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.38523	100.00000	12.34288			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	81.17157	100.00000	101.35583			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	54.38420	100.00000	67.81556			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.15489	100.00000	46.33110			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.15489	100.00000	46.33110			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	39.08934	100.00000	38.99464			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.33417	100.00000	35.24857			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	77.08126	100.00000	77.08125			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.31840	100.00000	23.26191			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.49058	100.00000	24.30421			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.86026	100.00000	43.75400			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	17.05264	100.00000	16.99940			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.29735	100.00000	12.25895			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.34023	100.00000	10.30795			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.59792	8.80000	102.57378			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.49385	100.00000	35.41572			0.00	0	154,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.72101	100.00000	13.68777			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.25530	100.00000	14.22392			0.00	0	14,555,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.71884	100.00000	24.65897			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.83719	100.00000	17.79397			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.05892	100.00000	20.01452			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.04732	100.00000	10.02298			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.56880	100.00000	9.54562			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.00000	2.75000	99.99250		247,500,000,000.00	90,000,000	15,000,000.00	
IV019	On	31/03/2028	Spot Bond			2.60000	103.51813	2.60000	103.49718			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.26795	100.00000	10.23589			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.86019	100.00000	8.82122			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03061	100.00000	0.03047		10,600,000,000,000.00	106,000,000	106,000,000.00	
IV04	On	31/03/2013	Spot Bond			100.00000	66.06452	100.00000	65.91831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	58.88352	100.00000	58.74087			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.63617	100.00000	17.59735			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.86025	100.00000	12.29545			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.22000	2.60000	102.19605			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.64530	100.00000	45.54400			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491		15,000,000,000,000.00	150,000,000	30,000,000.00	
IVA240	On	04/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	58.40243	100.00000	58.26094			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.30826	100.00000	9.28571			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	26.75151	100.00000	26.68671			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	8.93529	100.00000	8.89600			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	73.58942	100.00000	73.29506			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	56.42160	100.00000	67.68762			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	56.08976	100.00000	67.44342			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.49605	100.00000	76.32583			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.06286	100.00000	71.90509			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	73.05540	100.00000	72.89282			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	63.23800	100.00000	63.09804			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	69.88639	100.00000	104.54316			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.53442	100.00000	16.49803			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	37.80188	100.00000	37.71030			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.27184	100.00000	16.23242			0.00	0	3,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	93.45521	100.00000	93.22672			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ016On	12/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	56.89132	100.00000	56.75350			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	27.81928	100.00000	27.75188			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	97.25233	100.00000	96.99907			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	63.75404	100.00000	63.59960			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.71515	100.00000	30.64074		600,000,000,000.00	6,000,000	3,000,000.00	
MBF026 On	05/10/2012	Spot Bond			100.00000	85.96660	100.00000	85.76761			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.37010	100.00000	20.32076		800,000,000,000.00	8,000,000	4,000,000.00	
MBF028 On	16/04/2015	Spot Bond			100.00000	16.55764	100.00000	16.50594			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	81.65251	100.00000	81.47500			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	81.85087	100.00000	81.67255			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	38.04493	100.00000	37.95276			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	84.63905	100.00000	84.44669			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	95.68329	100.00000	95.43920			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.73098	100.00000	37.63958			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19UOn	18/02/2013	Spot Bond			100.00000	65.32203	100.00000	65.16378			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.62526	100.00000	31.54864			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.55127	100.00000	27.48453			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.22597	100.00000	15.18909			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	18.12768	100.00000	18.08377			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.44216	100.00000	9.41928			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.29781	8.00000	102.27588			0.00	0	207,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	90.78189	100.00000	90.56208			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.51511	100.00000	22.46057			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.77394	100.00000	24.71912			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.83020	100.00000	24.77525			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.39593	100.00000	12.36849			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.22959	100.00000	8.21148			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.09696	100.00000	8.07913			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.72512	8.59000	102.70151			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.64704	9.34000	100.62207			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.69248	10.01000	100.66577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014	Spot Bond			100.00000	23.47534	100.00000	23.42338			0.00	0	89,600,000.00
MFS1A1	On	20/12/2015	Spot Bond			100.00000	12.91992	100.00000	12.88861			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	7.91091	100.00000	7.89174			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.47511	100.00000	11.44732			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	18.77949	100.00000	18.73815			0.00	0	28,764,697.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.32954	100.00000	17.27544			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.44324	8.78500	101.41941			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	63.29675	100.00000	63.14341			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.31594	8.00000	101.29423			0.00	0	10,330,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.06037	100.00000	28.99640			0.00	0	4,254,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.01812	100.00000	17.97847			0.00	0	19,400,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.16142	100.00000	12.13466			0.00	0	4,000,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	43.25013	100.00000	43.15441			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.95330	100.00000	6.93646			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07658	100.00000	0.07640			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.28536	100.00000	7.26771			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On	14/08/2020	Spot Bond			100.00000	7.37593	100.00000	7.35806			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.46649	100.00000	7.44840			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.53894	100.00000	7.52068			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.65969	100.00000	7.64113			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.72006	100.00000	7.70136			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.79251	100.00000	7.77364			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.97364	100.00000	7.95432			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	8.09439	100.00000	8.07478			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.22722	100.00000	8.20728			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.34797	100.00000	8.32774			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.40834	100.00000	8.38797			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.13284	100.00000	9.11071			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.97809	100.00000	9.95392			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07658	100.00000	0.07640			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07658	100.00000	0.07640			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.40525	100.00000	26.34128			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.27004	100.00000	19.22335			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.41322	100.00000	17.37104			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On	21/02/2017			100.00000	9.79054	100.00000	9.76683			1,400,000,000,000.00	14,000,000	7,000,000.00
NBK1B	On	09/09/2012			100.00000	92.25638	100.00000	92.02914			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	21.39545	100.00000	21.34834			0.00	0	20,025,000.00
NBK2B	On	15/09/2015			100.00000	14.38241	100.00000	14.34758			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	15.92144	100.00000	15.88639			0.00	0	50,000,000.00
NBK4	On	28/10/2024			100.00000	0.02063	100.00000	0.02059			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	56.25663	100.00000	56.12035			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	22.12352	100.00000	22.07456			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	15.73716	100.00000	15.69903			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	8.04723	100.00000	8.02774			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	35.19398	100.00000	35.11652			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	28.69375	100.00000	28.62423			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	17.17468	100.00000	17.13687			0.00	0	10,707,000.00
NBK9B	On	23/03/2016			100.00000	11.11051	100.00000	11.08359			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	70.45198	100.00000	70.28685			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	82.39889	100.00000	82.21740			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	62.57882	100.00000	62.42723			0.00	0	0.00
NCLN42	On	30/07/2012			100.00000	76.91876	100.00000	76.91875			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43 On	28/08/2014	Spot Bond			100.00000	23.70884	100.00000	23.66399			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	39.44613	100.00000	39.37150			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	22.61248	100.00000	22.56970			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.44463	100.00000	21.40406			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.25183	100.00000	18.20762			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	61.62115	100.00000	61.47187			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	59.71912	100.00000	59.57445			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	59.53727	100.00000	59.39303			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	59.53727	100.00000	59.39303			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	59.53727	100.00000	59.39303			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.05094	100.00000	17.00964			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.49260	100.00000	16.45265			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.15666	100.00000	16.11752			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.78597	100.00000	17.74289			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.92126	100.00000	9.90249			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.00352	100.00000	13.96959			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.77207	100.00000	9.75359			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.02660	100.00000	11.99746			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On	25/01/2016			100.00000	12.64987	100.00000	12.61923			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.43277	100.00000	12.40266			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	11.61244	100.00000	11.58430			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	88.18169	100.00000	88.04391			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.07112	100.00000	7.05770			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	43.32095	100.00000	43.21601			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.81368	100.00000	29.75466			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.71733	100.00000	29.65849			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	16.86145	100.00000	16.78649			0.00	0	0.00
NED10	On	15/08/2012			100.00000	97.98169	100.00000	97.72452			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.28865	100.00000	21.24179			0.00	0	300,000.00
NED12A	On	14/12/2012			100.00000	90.50639	100.00000	90.28778			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	76.63543	100.00000	76.48276			0.00	0	0.00
NED6	On	20/09/2013			100.00000	49.00260	100.00000	48.89474			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.62995	100.00000	39.54176			0.00	0	5,392,000.00
NED9	On	06/07/2017			100.00000	7.88251	100.00000	7.86341			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.14924	100.00000	18.10928			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.69854	100.00000	12.66778			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.14845	100.00000	9.12699			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.63550	100.00000	9.61429			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.47109	100.00000	12.44087			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.29560	6.82500	101.27698			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.25014	6.58500	101.23217			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	64.22523	100.00000	64.06964			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.10635	100.00000	17.05295			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.70786	100.00000	12.67708			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.31455	6.92500	101.29565			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	64.43343	100.00000	64.27733			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	17.29066	100.00000	17.23668			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.94464	100.00000	12.91328			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.39031	7.32500	101.37032			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	64.71101	100.00000	64.55424			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	17.63016	100.00000	17.57512			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	95.94539	100.00000	95.70000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9On	22/05/2013	Spot Bond			100.00000	64.73703	100.00000	64.58020			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	96.08692	100.00000	95.84118			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	64.96835	100.00000	64.81096			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	96.15769	100.00000	95.91177			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	65.25750	100.00000	65.09941			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	65.63340	100.00000	65.47440			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.56506	100.00000	10.53946			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.55883	8.21500	101.53639			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.72121	100.00000	50.60294			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	35.24922	100.00000	35.17162			0.00	0	124,157,624.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.53888	100.00000	14.50670			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.02467	100.00000	14.99160			0.00	0	530,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.07153	100.00000	7.05495			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.02290	100.00000	13.99187			0.00	0	6,000,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	56.32274	100.00000	56.18629			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	27.43815	100.00000	27.37168			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.29134	100.00000	27.22523			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016	Spot Bond			100.00000	11.20488	100.00000	11.17774			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	19.43896	100.00000	16.90013			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	45.43470	100.00000	45.23490		28,400,000,000,000.00	284,000,000	200,000,000.00	
NTC15	On	26/07/2015	Spot Bond			100.00000	8.97476	100.00000	8.93529		2,342,000,000,000.00	23,420,000	1,000,000,000.00	
OCT1A1	On	18/10/2015	Spot Bond			100.00000	11.50594	100.00000	11.47806			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	11.55471	100.00000	11.52672			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	11.58397	100.00000	11.55590			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	12.28618	100.00000	12.25641			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	13.06641	100.00000	13.03477			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	17.94289	100.00000	17.89943			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.58934	100.00000	17.55042			0.00	0	102,661,691.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	77.01875	100.00000	102.41109			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	55.04300	100.00000	68.63707			0.00	0	130,000,000.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	27.35307	100.00000	34.10851			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	54.96980	100.00000	68.54579			0.00	0	122,800,000.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	27.15550	100.00000	33.86214			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	11.38574	100.00000	14.19770			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	81.79135	100.00000	99.72900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1UOn	31/10/2012	Spot Bond				100.00000	82.12081	100.00000	99.72900			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond				100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond				100.00000	17.46019	100.00000	17.41789			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond				100.00000	4.05974	100.00000	4.04991			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond				100.00000	59.54608	100.00000	59.35813			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond				100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond				100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond				100.00000	97.30654	100.00000	97.05511			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond				100.00000	29.47721	100.00000	29.40580			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond				100.00000	76.35189	100.00000	76.20010			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond				100.00000	90.25445	100.00000	90.03696			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond				100.00000	60.56878	100.00000	60.42205			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond				100.00000	60.73246	100.00000	60.58532			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond				100.00000	41.73587	100.00000	41.63476			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond				100.00000	90.29889	100.00000	90.08130			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond				100.00000	29.62741	100.00000	29.55564			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond				100.00000	76.51731	100.00000	76.36519			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond				100.00000	61.00526	100.00000	60.85747			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E On	15/09/2013	Spot Bond			100.00000	41.81103	100.00000	41.70975			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	90.37666	100.00000	90.15889			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	29.96316	100.00000	29.89058			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	61.49629	100.00000	61.34732			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	90.57667	100.00000	90.35841			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	30.33426	100.00000	30.26078			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	61.93278	100.00000	61.78275			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	31.87430	100.00000	31.79708			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	86.79542	100.00000	86.59263			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	86.81679	100.00000	86.61394			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	86.90227	100.00000	86.69922			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	17.84893	100.00000	17.80964			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00192	100.00000	0.00192			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			5.35000	128.21586	5.38000	128.10005		202,953,828,250,000.00	935,295,000	24,089,960,896.00	
R158P On	15/09/2015	Spot Bond			100.00000	7.93286	100.00000	7.91540			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.52571	100.00000	3.51795			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	54.87760	100.00000	54.75549			0.00	0	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	21/12/2026	Spot Bond			7.25000	129.87300	7.32000	129.11030			142,426,506,787,750.00	645,035,419	13,545,560,466.00
R187P	On	21/12/2026	Spot Bond			100.00000	0.00085	100.00000	0.00085			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.68100	84.28564	218.65234	83.94241			21,868,100,000.00	100,000	1,331,169,700.00
R197	On	07/12/2023	Spot Bond			1.55000	268.27149	1.59000	267.26451			75,419,555,900.00	48,657,778	137,501,000.00
R201	On	21/12/2014	Spot Bond			4.81000	109.74597	4.86000	109.61381			5,246,940,400,000.00	090,840,000	2,878,790,000.00
R202	On	07/12/2033	Spot Bond			2.14000	196.85312	2.14000	196.81587			254,306,900,000.00	118,835,000	1,150,633,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	100.36290	8.00000	100.30669			36,191,200,000,000.00	523,900,000	3,486,600,000.00
R203	On	15/09/2017	Spot Bond			5.79000	113.85835	5.91500	113.25930			32,475,478,890,000.00	608,891,000	6,782,519,000.00
R204	On	21/12/2018	Spot Bond			6.09000	110.85162	6.23000	110.06022			12,027,153,180,000.00	974,902,000	5,015,362,000.00
R2048	On	28/02/2048	Spot Bond			8.75000	102.19881	8.75000	102.12937			5,530,000,000,000.00	632,000,000	1,020,301,000.00
R205	On	31/03/2014	Spot Bond			100.00000	27.33774	100.00000	27.27151			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.88000	103.96345	4.89000	103.93555			8,704,822,000,000.00	783,775,000	3,125,245,000.00
R207	On	15/01/2020	Spot Bond			6.40000	105.28899	6.49000	104.72936			35,132,759,040,000.00	489,493,600	9,099,212,000.00
R208	On	31/03/2021	Spot Bond			6.55500	103.51174	6.64500	102.90277			23,396,987,647,500.00	569,334,500	10,207,007,200.00
R209	On	31/03/2036	Spot Bond			7.89500	84.56776	7.97000	83.86551			20,168,101,858,180.00	554,541,084	9,330,314,500.00
R210	On	31/03/2028	Spot Bond			2.01000	149.94924	2.03000	149.53640			1,389,112,409,010.00	691,100,701	769,999,000.00
R211	On	31/01/2017	Spot Bond			0.55000	121.09513	0.55000	121.07743			25,873,048,850.00	47,041,907	1,633,250,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.52000	123.26434	1.54000	123.03547			239,662,200,000.00	157,672,500	1,411,115,000.00
R213	On	28/02/2031	Spot Bond			7.71000	95.95297	7.79000	95.19407			22,659,769,867,890.00	939,010,359	2,383,724,718.00
R214	On	28/02/2041	Spot Bond			6.50000	102.69813	6.50000	102.68038			10,895,783,515,500.00	676,274,387	7,307,970,774.00
R222C	On	15/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	60.24013	100.00000	60.10753			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.16009	100.00000	40.07169			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.77339	100.00000	26.71446			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.84893	100.00000	17.80964			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.89929	100.00000	11.87309			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.93286	100.00000	7.91540			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.28857	100.00000	5.27693			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.52571	100.00000	3.51795			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.56321	100.00000	48.45573			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.37547	100.00000	32.30382			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.58365	100.00000	21.53588			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.38910	100.00000	14.35725			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.59273	100.00000	9.57150			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	6.39516	100.00000	6.38100			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.26344	100.00000	4.25400			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.84229	100.00000	2.83600			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.89486	100.00000	1.89067			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.26324	100.00000	1.26044			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.84216	100.00000	0.84030			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.56144	100.00000	0.56020			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37429	100.00000	0.37347			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24953	100.00000	0.24898			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16635	100.00000	0.16598			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11090	100.00000	0.11066			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07393	100.00000	0.07377			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04929	100.00000	0.04918			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03286	100.00000	0.03279			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02191	100.00000	0.02186			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01460	100.00000	0.01457			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00974	100.00000	0.00971			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00649	100.00000	0.00648			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	0.00433	100.00000	0.00432			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00288	100.00000	0.00288			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00192	100.00000	0.00192			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00128	100.00000	0.00128			0.00	0	0.00
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	0.00057			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	32.51282	100.00000	32.43405			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	57.08410	100.00000	56.94581			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.96044	100.00000	12.92903			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.66675	100.00000	18.60847		400,000,000,000.00	4,000,000	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.78849	100.00000	1.78062			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	92.97209	100.00000	92.74140			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	91.79706	100.00000	91.57261			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	61.02793	100.00000	60.83739			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	60.87123	100.00000	60.67696			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.15908	100.00000	16.11993			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	93.45181	100.00000	93.21991			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES010	On	21/09/2012	Spot Bond			100.00000	90.08585	100.00000	89.87033			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	83.71827	100.00000	83.52971			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	20.21803	100.00000	20.16905			0.00	0	15,000,000.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.64643	5.87500	102.63037			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	99.12784	100.00000	98.86697			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	30.55244	100.00000	30.47843			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	64.83860	100.00000	64.68152			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	65.20638	100.00000	65.04841			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	26.81598	100.00000	26.75103			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.23251	100.00000	14.20433		10,000,000,000,000.00	100,000,000	50,000,000.00	
RP006	On	30/04/2019	Spot Bond			100.00000	12.06313	100.00000	12.08706			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.74548	100.00000	14.49665			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.74548	100.00000	14.49665			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	47.48189	100.00000	47.27309			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	31.89804	100.00000	31.82076			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.24510	100.00000	24.19710			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.54970	100.00000	24.49023			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	100.12682	5.25000	100.11272			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43839	100.00000	0.43734			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	85.02773	100.00000	84.87085			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	71.00000	100.00000	106.20902			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.54664	100.00000	12.51888			0.00	0	5,911,870.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	96.57623	100.00000	96.32732			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.26389	100.00000	15.23029			0.00	0	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.61826	100.00000	11.59012			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.65953	8.00000	108.63625			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.23822	100.00000	7.22068			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.61029	100.00000	8.58944			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00594	100.00000	0.00594		390,300,000,000,000.00	903,000,000	2,000,000,000.00	
SBK7	On	24/05/2015	Spot Bond			100.00000	20.40298	100.00000	20.35807			0.00	0	18,055,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	62.80117	100.00000	62.66219			0.00	0	3,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.67075	100.00000	11.64493			0.00	0	7,339,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	122.28456	5.75000	122.24958			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.20243	100.00000	43.10733			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	60.42993	100.00000	60.29619			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	62.71945	100.00000	62.58140			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.61978	100.00000	12.59201			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.15986	100.00000	25.10448			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	2,440,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	62.78859	100.00000	62.64963			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.72433	100.00000	8.70320			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.12816	100.00000	31.05275			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.07685	100.00000	23.02095			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.15694	100.00000	10.13234			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On	03/07/2013	Spot Bond			100.00000	59.03113	100.00000	58.88813			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.34410	100.00000	45.23425			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.28411	100.00000	13.25487		2,000,000,000,000.00	20,000,000	20,000,000.00	
SBS14	On	07/02/2014	Spot Bond			100.00000	32.20745	100.00000	32.12943			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.73828	100.00000	10.20180			0.00	0	4,800,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.19566	100.00000	8.17581			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.83844	100.00000	0.83658			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.66480	100.00000	8.64381			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.14034	100.00000	11.11568			0.00	0	90,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.07292	10.05000	102.04572			0.00	0	300,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.59473	100.00000	8.56790			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.29899	100.00000	17.25708			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.30263	100.00000	9.27358			0.00	0	100,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.05314	100.00000	8.02799			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.03909	8.00000	107.02378			0.00	0	2,124,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.50586	100.00000	9.48493			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.21665	100.00000	10.19417			0.00	0	1,285,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	66.88581	100.00000	66.73859			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	15.68418	100.00000	15.64967			0.00	0	3,875,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	57.78257	100.00000	57.64783			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.20853	100.00000	6.19478			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.03620	100.00000	5.02499			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.28095	100.00000	11.25363			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	75.16761	100.00000	75.02816			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04033	100.00000	0.04023			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.32264	6.50000	100.31088			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.14571	100.00000	11.11871			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	58.92103	100.00000	58.77830			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.08247	100.00000	17.04108			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.97733	100.00000	9.95316			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.95913	8.75000	101.94312			0.00	0	475,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.72282	100.00000	52.60549			0.00	0	3,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.39460	100.00000	17.35589			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.51677	100.00000	53.39832			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	12.61978	100.00000	12.59201			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.93777	100.00000	22.88220			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.80320	100.00000	10.77704			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.22063	100.00000	14.18618			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.39330	100.00000	9.37054			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.15407	100.00000	14.12274			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.17496	100.00000	16.12446			0.00	0	10,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.33077	100.00000	10.30574			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.88926	100.00000	9.86530			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.66921	100.00000	9.63902			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.73008	100.00000	8.70756			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.95126	6.75000	101.92808			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.28879	100.00000	22.25378			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.31012	7.25000	100.29071			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.53940	100.00000	11.50337			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.48717	8.75000	99.43039			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	102.55785	13.50000	102.46857			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830 On	18/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887 On	17/02/2013	Spot Bond			100.00000	63.98209	100.00000	63.84009			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	45.64530	100.00000	45.54400			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.64530	100.00000	45.54400			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	45.64530	100.00000	45.54400			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	45.64530	100.00000	45.54400			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN931	On	16/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			3,100,000,000,000.00	31,000,000	31,000,000.00
SYN932	On	17/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.09026	100.00000	23.03917			300,000,000.00	3,000	352,023.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.79544	100.00000	11.76933			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	29.39808	100.00000	29.33337			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.13982	100.00000	35.06246			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.39832	6.27500	101.38117			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	56.84689	100.00000	56.70917			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	56.02559	100.00000	55.88987			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.59167	100.00000	14.55632			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.42194	8.00000	102.40010			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.95122	6.27000	100.93416			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.75337	100.00000	29.69446			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On	14/11/2013	Spot Bond			100.00000	45.85053	100.00000	45.70738			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.21230	100.00000	7.18979			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.42061	100.00000	7.39744			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.05755	100.00000	8.03981			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.86844	100.00000	7.84387			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.82661	100.00000	8.79906			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.78427	100.00000	12.74435			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	83.46600	100.00000	83.27844			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.67588	100.00000	10.65001			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	83.40537	100.00000	83.21795			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	84.23362	100.00000	84.04432			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	83.57904	100.00000	83.39122			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	83.80511	100.00000	83.61679			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.52761	100.00000	6.51180			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	6.99203	100.00000	6.97509			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.30164	100.00000	7.28395			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.92086	100.00000	7.90167			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.33367	100.00000	8.31348			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.70950	100.00000	12.67871			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.38712	100.00000	10.36196			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.42759	100.00000	12.39749			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.62610	100.00000	10.60035			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.14683	100.00000	7.12952			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.25004	100.00000	7.23247			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.30164	100.00000	7.28395			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.46678	100.00000	10.44142			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	10.62610	100.00000	10.60035			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.17374	100.00000	11.14667			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	7.81765	100.00000	7.79871			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.17374	100.00000	11.14667			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	11.97032	100.00000	11.94132			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	8.84969	100.00000	8.82825			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	11.92053	100.00000	11.89165			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	15.90342	100.00000	15.86490			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.97782	100.00000	12.94638			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.05278	100.00000	16.01389			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	40.25921	100.00000	40.16169			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.12722	100.00000	24.07382			0.00	0	4,567,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.58000	6.00000	102.56367			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.23064	100.00000	12.20372		6,000,000,000,000.00	60,000,000	1,038,038,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	14.29173	100.00000	14.26027		7,002,700,000,000.00	70,027,000	300,528,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.06312	100.00000	13.03436		2,700,000,000.00	27,000	140,600,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	13.66170	100.00000	13.63129			0.00	0	166,793,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.56946	100.00000	10.54619			0.00	0	14,496,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.00000	10.00000	99.97323			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.00000	9.75000	99.97390			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.00000	100.00000	9.97421			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP127	On	10/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	59.20683	100.00000	59.09451			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.00857	100.00000	14.97552			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	80.36491	100.00000	80.19713			0.00	0	1,050,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.55068	100.00000	27.48393			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.39500	100.00000	11.36739			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.47476	100.00000	17.43242			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.34683	100.00000	15.31306			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.61760	100.00000	99.35266			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.07486	100.00000	45.96324			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	99.64826	100.00000	99.38325			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.04939	100.00000	45.94248			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	99.75867	100.00000	99.49335			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.57060	100.00000	46.45779			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.32446	100.00000	16.27349			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.44746	100.00000	10.41484			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	7.90224	100.00000	7.87757			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	70.65248	100.00000	70.51844			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	95.52226	100.00000	95.27983			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.58806	100.00000	11.56613			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.24390	100.00000	18.20374			2,000,000,000.00	20,000	63,338,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.62865	100.00000	10.60360			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.56219	100.00000	19.51913			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.18024	100.00000	12.15343			0.00	0	28,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.72208	100.00000	10.69847			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.52267	100.00000	10.49951			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.43404	100.00000	10.41107			0.00	0	39,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	41.52506	100.00000	41.43415			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.91746	100.00000	33.84239			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.39983	100.00000	9.37914			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	25.88387	100.00000	25.82658			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.14962	100.00000	21.10306			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.35314	100.00000	7.33686			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.09659	100.00000	15.06336			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.37914	100.00000	9.35849			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29946	100.00000	0.29880			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.88248	100.00000	5.87135			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02369	100.00000	0.02364			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.88248	100.00000	5.87135			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.75899	100.00000	15.72909			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.12223	100.00000	16.09164			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.03539	100.00000	12.01262			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.03539	100.00000	12.01262			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.72232	100.00000	10.70203			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.14931	100.00000	10.13011			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.16574	100.00000	7.15215			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.38193	100.00000	6.36982			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.02048	100.00000	6.00864			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.65282	100.00000	5.64170			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>,179,478,499,150,580.00</b>	<b>,943,282,235</b>	<b>117,926,893,578.00</b>	
<b>Grand Total:</b>											<b>'9,487,644,760,620.00</b>	<b>143,440,608</b>	<b>17,928,476,557.00</b>	