



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 31/07/2012

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			8.27320	8.27320	8.26180	8.26180		15.41	204,786,519.60	24,753	243,064.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,114.15340	1.11415	1,125.202	17.76	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.35340	0.00235	2.002	17.76	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			965.69190	0.96569	976.483	16.66	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			3.89190	0.00389	3.283	16.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			867.27820	0.86728	877.804	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			5.47820	0.00548	4.604	15.93	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			538.28260	0.53828	546.921	14.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			26.48260	0.02648	23.721	14.88	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			274.05130	0.27405	278.865	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			112.25130	0.11225	105.665	15.12	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			770.16730	0.77017	780.313	15.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			8.36730	0.00837	7.113	15.45	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			583.11380	0.58311	592.116	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			21.31380	0.02131	18.915	15.00	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			188.54010	0.18854	191.567	15.46	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			186.74010	0.18674	178.367	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			412.39400	0.41239	419.644	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			50.59400	0.05059	46.444	14.75	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			339.10010	0.33910	345.136	14.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			77.30010	0.07730	71.936	14.94	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			97.46620	0.09747	98.240	17.10	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			385.66620	0.38567	375.040	17.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			217.69990	0.21770	221.363	15.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			155.89990	0.15590	148.163	15.31	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			192.80390	0.19280	195.939	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			181.00390	0.18100	172.739	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			56.68720	0.05669	56.616	18.65	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			594.88720	0.59489	583.416	18.65	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			137.32610	0.13733	139.058	16.25	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			275.52610	0.27553	265.858	16.25	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			109.26520	0.10927	110.312	16.81	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			347.46520	0.34747	337.112	16.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			26.30960	0.02631	25.840	21.25	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			964.50960	0.96451	952.640	21.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			86.96750	0.08697	87.508	17.38	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			425.16750	0.42517	414.308	17.38	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			62.85200	0.06285	62.894	18.32	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			551.05200	0.55105	539.694	18.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			21.98670	0.02199	21.484	21.85	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,060.18670	1.06019	1,048.284	21.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			38.19220	0.03819	37.848	19.98	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			776.39220	0.77639	764.648	19.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			31.71400	0.03171	31.306	20.64	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			869.91400	0.86991	858.106	20.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.36800	8.36800	8.35620	8.35620		16.52	12,869,984.00	1,538	79,976.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			360.96860	0.36097	366.813	16.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			304.76860	0.30477	298.813	16.35	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			254.83880	0.25484	258.800	17.58	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			498.63880	0.49864	490.800	17.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			204.14430	0.20414	207.120	18.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			647.94430	0.64794	639.120	18.44	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			165.50390	0.16550	167.731	19.33	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			809.30390	0.80930	799.731	19.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			149.65500	0.14966	151.571	19.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			893.45500	0.89346	883.571	19.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			102.64790	0.10265	103.680	21.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,246.44790	1.24645	1,235.680	21.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			486.64160	0.48664	494.311	15.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			180.44160	0.18044	176.310	15.50	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			50.72680	0.05073	50.891	25.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,094.52680	2.09453	2,082.891	25.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			27.57480	0.02757	27.535	26.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,771.37480	2.77137	2,759.535	26.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			546.66400	0.54666	555.053	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			140.46400	0.14046	137.053	15.16	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			515.93360	0.51593	523.965	15.33	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			159.73360	0.15973	155.965	15.33	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.46810	8.46810	8.45560	8.45560		17.00	1,041,576.30	123	20,787.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			136.57880	0.13658	138.002	23.12	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,880.97880	1.88098	1,869.902	23.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			113.18030	0.11318	114.243	24.23	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,207.58030	2.20758	2,196.143	24.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			275.28880	0.27529	279.097	19.33	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			919.68880	0.91969	910.997	19.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			97.92230	0.09792	98.750	25.19	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,492.32230	2.49232	2,480.650	25.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			201.65850	0.20166	204.207	20.91	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			1,296.05850	1.29606	1,286.107	20.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			671.48130	0.67148	681.045	15.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			215.88130	0.21588	212.945	15.53	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			613.87180	0.61387	622.826	15.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			258.27180	0.25827	254.726	15.75	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.56120	8.56120	8.54740	8.54740		17.40	5,008,302.00	585	3,844.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			481.55080	0.48155	486.944	18.04	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			694.15080	0.69415	685.744	18.04	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			487.83590	0.48784	493.306	17.97	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			680.43590	0.68044	672.106	17.97	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			484.68050	0.48468	490.114	18.01	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			687.28050	0.68728	678.914	18.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.66080	8.66080	8.64470	8.64470		17.85	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			603.24070	0.60324	609.673	18.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			958.54070	0.95854	948.873	18.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,004.20610	1.00421	1,013.976	16.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			359.50610	0.35951	353.177	16.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.96170	8.96170	8.94170	8.94170		19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,434.09920	1.43410	1,447.537	17.06	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			492.39920	0.49240	485.837	17.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.54670	10.54670	10.53460	10.53460		21.84	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.27320	8.27320	8.26180	8.26180		15.41	0.00	0	1,033.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			11,179.29130	0.11179	11,290.071	16.76	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			33,999.29130	0.33999	32,970.071	16.76	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			8,696.74680	0.08697	8,750.750	17.38	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			42,516.74680	0.42517	41,430.750	17.38	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.36800	8.36800	8.35620	8.35620		16.52	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,774.38930	0.25774	26,176.076	17.54	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			49,154.38930	0.49154	48,376.076	17.54	0.00	0	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			8.46810	8.46810	8.45560	8.45560			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			23,440.00000	0.23440	22,190.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.56120	8.56120	8.54740	8.54740		17.40	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			48,155.07720	0.48155	48,694.443	18.04	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			69,415.07720	0.69415	68,574.443	18.04	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			48,783.58820	0.48784	49,330.567	17.97	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			68,043.58820	0.68044	67,210.567	17.97	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			48,468.04710	0.48468	49,011.367	18.01	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			68,728.04710	0.68728	67,891.367	18.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.95890	12.95890	12.96330	12.96330		12.78	349,890.30	27	12,816.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,616.28410	1.61628	1,612.138	16.40	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.98410	0.00298	3.238	16.40	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			837.17200	0.83717	833.947	13.24	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			23.87200	0.02387	25.047	13.24	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			101.53980	0.10154	94.809	14.29	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			588.23980	0.58824	585.909	14.29	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			48.48280	0.04848	43.095	15.44	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			935.18280	0.93518	934.195	15.44	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.10790	13.10790	13.11130	13.11130		13.70	524,316.00	40	1,605.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			351.85860	0.35186	344.680	14.40	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			610.55860	0.61056	606.780	14.40	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			301.12460	0.30112	292.959	14.86	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			739.82460	0.73982	735.059	14.86	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			265.19680	0.26520	256.347	15.24	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			853.89680	0.85390	848.447	15.24	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			175.96180	0.17596	166.633	16.50	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,264.66180	1.26466	1,258.733	16.50	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.26550	13.26550	13.26660	13.26660		15.50	13,265.50	1	2,356.00

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			779.36930	0.77937	776.979	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,212.76930	1.21277	1,211.479	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			703.48830	0.70349	701.151	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,336.88830	1.33689	1,335.651	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			539.10970	0.53911	536.947	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,672.50970	1.67251	1,671.447	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			848.69820	0.84870	846.272	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,112.09820	1.11210	1,110.772	22.96	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10600	0.10600	0.10570	0.10570		20.12	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			151.16600	0.00151	153.983	20.12	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			581.16600	0.00581	553.983	20.12	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10730	0.10730	0.10700	0.10700		20.20	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			397.63300	0.00398	409.930	20.20	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			697.63300	0.00698	679.930	20.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.18960	10.18960	10.12330	10.12330		11.92	499,290.40	49	26,077.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			689.38550	0.68939	752.522	13.51	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			16.08550	0.01609	12.922	13.51	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			423.19590	0.42320	477.860	12.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			49.89590	0.04990	38.260	12.35	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			310.88260	0.31088	358.486	12.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			87.58260	0.08758	68.886	12.20	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			144.63510	0.14464	170.615	11.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			221.33510	0.22134	181.015	11.92	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			13.23020	0.01323	15.848	16.56	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,089.93020	1.08993	1,026.248	16.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			11.54110	0.01154	13.816	16.69	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,138.24110	1.13824	1,074.216	16.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.31950	10.31950	10.25210	10.25210		13.23	0.00	0	52,964.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			166.18850	0.16619	182.360	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			734.08850	0.73409	682.860	14.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			143.64950	0.14365	157.488	15.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			841.54950	0.84155	787.988	15.27	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			135.97280	0.13597	149.008	15.44	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			883.87280	0.88387	829.508	15.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			275.29500	0.27529	302.616	13.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			423.19500	0.42319	383.116	13.53	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			122.07260	0.12207	133.645	15.79	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			969.97260	0.96997	914.145	15.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			81.50670	0.08151	88.858	17.15	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,329.40670	1.32941	1,269.358	17.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			819.33290	0.81933	879.605	12.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			67.23290	0.06723	60.105	12.99	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			311.30050	0.31130	341.857	13.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			359.20050	0.35920	322.357	13.23	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.45800	10.45800	10.38990	10.38990		13.79	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			279.36590	0.27937	297.665	15.15	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			859.46590	0.85947	809.665	15.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.73680	10.73680	10.66580	10.66580		14.60	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			547.37730	0.54738	574.443	15.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,081.57730	1.08158	1,037.643	15.34	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.97584	104.97584	104.98269	104.98269			0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,992.69000	4.99269	4,985.840		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			4,982.69000	4.98269	4,975.840		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			4,972.69000	4.97269	4,965.840		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			106.30993	106.30993	106.31739	106.31739			0.00	0	3,762.00

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			6,327.39000	6.32739	6,319.930		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,317.39000	6.31739	6,309.930		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,307.39000	6.30739	6,299.930		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			102.60762	102.60762	102.61279	102.61279			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			4,622.79000	4.62279	4,617.620		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			4,612.79000	4.61279	4,607.620		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			4,602.79000	4.60279	4,597.620		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			103.91152	103.91152	103.91748	103.91748			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,927.48000	4.92748	4,921.520		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			4,917.48000	4.91748	4,911.520		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			4,907.48000	4.90748	4,901.520		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			109.30138	109.30138	109.30689	109.30689			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			6,316.89000	6.31689	6,311.380		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			6,306.89000	6.30689	6,301.380		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			6,296.89000	6.29689	6,291.380		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			110.69036	110.69036	110.69643	110.69643			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,706.43000	6.70643	6,700.360		0.00	0	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			6,696.43000	6.69643	6,690.360		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			6,686.43000	6.68643	6,680.360		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			465.89300	465.89300	466.62500	466.62500			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			471.81400	471.81400	472.55800	472.55800			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			478.59100	478.59100	479.30100	479.30100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			418.97000	418.97000	419.46800	419.46800			0.00	0	234.00
ALBI	On	01/11/2012	Index Future			424.29500	424.29500	424.80100	424.80100			0.00	0	769.00
ALBI	On	07/02/2013	Index Future			430.38900	430.38900	430.86300	430.86300			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.66460	8.66460	8.62710	8.62710		11.56	710,497.20	82	7,698.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			273.07810	0.27308	300.057		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			65.97810	0.06598	55.456		0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.69730	8.69730	8.65920	8.65920		12.45	5,514,088.20	634	9,894.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			371.01060	0.37101	394.406		0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			171.81060	0.17181	157.106		0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.73420	8.73420	8.69400	8.69400		12.82	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			443.00740	0.44301	465.661		0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			259.00740	0.25901	241.461		0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			10.02690	10.02690	9.97490	9.97490		15.77	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.23840	8.23840	8.22630	8.22630		11.05	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			112.35470	0.11235	118.010		0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			156.05470	0.15605	149.610		0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.31590	8.31590	8.30330	8.30330		11.69	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			217.90190	0.21790	224.461		0.00	0	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			264.60190	0.26460	258.561	11.89	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.24750	0.24750	0.25810	0.25810			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.02730	0.02730	0.02240	0.02240			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.17830	0.17830	0.18540	0.18540			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03610	0.03610	0.03530	0.03530			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.17820	0.17820	0.17880	0.17880			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.08940	0.08940	0.09040	0.09040			0.00	0	4,800.00
CF CANIOn	31/07/2012	Can-Do Future			0.02450	0.02450	0.02460	0.02460			0.00	0	0.00
CF CANIOn	31/07/2012	Can-Do Future					0.00040	0.00040			0.00	10,000	0.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.49090	8.49090	8.42840	8.42840		13.88	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			46.61990	0.04662	56.565	15.90	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			528.21990	0.52822	475.665	15.90	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.61220	8.61220	8.54710	8.54710		15.53	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			167.11870	0.16712	196.796	17.33	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			660.01870	0.66002	624.596	17.33	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry			6.63550	6.63550	6.63860	6.63860		16.38	0.00	10,000	0.00
DAAR On	31/07/2012	Any day expiry	6.61	Call			40.67760	0.04068	25.500	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.61	Put			12.07760	0.01208	0.000	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.71	Call			3.99550	0.00400	0.000	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.71	Put			75.39550	0.07540	74.500	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.59	Call			56.03070	0.05603	45.500	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.59	Put			7.43070	0.00743	0.000	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.60	Call			48.11560	0.04812	35.500	16.38	0.00	0	0.00
DAAR On	31/07/2012	Any day expiry	6.60	Put			9.51560	0.00952	0.000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAS	On	02/08/2012	Any day expiry			8.22260	8.22260	8.21050	8.21050		17.12	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.24	Call			38.83580	0.03884	35.851	18.10	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.24	Put			68.33580	0.06834	53.251	18.10	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.25	Call			35.43830	0.03544	32.261	18.35	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.25	Put			74.93830	0.07494	59.661	18.35	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.26	Call			32.30430	0.03230	28.992	18.59	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.26	Put			81.80430	0.08180	66.392	18.59	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.30	Call			22.11280	0.02211	18.710	19.58	0.00	3,000	7,000.00
DAAS	On	02/08/2012	Any day expiry	8.30	Put			111.61280	0.11161	96.110	19.58	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.19860	8.19860	8.21050	8.21050		17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			811.00000	0.81100	799.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			491.00000	0.49100	479.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			1.00000	0.00100	0.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			16.00000	0.01600	0.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			56.00000	0.05600	51.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			0.00000	0.00000	0.000	17.22	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			300.00000	0.30000	311.000	17.22	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.25430	8.25430	8.24300	8.24300		15.37	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			147.00000	0.14700	150.000	15.37	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			154.00000	0.15400	146.000	15.37	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			68.00000	0.06800	69.000	17.05	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			335.00000	0.33500	325.000	17.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			845.00000	0.84500	856.000	17.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	17.25	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			536.00000	0.53600	546.000	15.62	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			13.00000	0.01300	12.000	15.62	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.28530	8.28530	8.27390	8.27390		15.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			584.00000	0.58400	593.000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.72	Put			30.00000	0.03000	28.000	14.85	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			221.00000	0.22100	225.000	15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			197.00000	0.19700	190.000	15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			132.00000	0.13200	133.000	16.92	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			368.00000	0.36800	358.000	16.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			882.00000	0.88200	892.000	15.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			8.00000	0.00800	7.000	15.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.32070	8.32070	8.30930	8.30930		16.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			199.00000	0.19900	203.000	17.06	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			400.00000	0.40000	392.000	17.06	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			927.00000	0.92700	937.000	15.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			18.00000	0.01800	16.000	15.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			641.00000	0.64100	650.000	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			52.00000	0.05200	49.000	14.89	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			295.00000	0.29500	300.000	15.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			236.00000	0.23600	229.000	15.88	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.35290	8.35290	8.34130	8.34130		16.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			694.00000	0.69400	703.000	15.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			73.00000	0.07300	70.000	15.12	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			257.00000	0.25700	261.000	17.17	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			426.00000	0.42600	418.000	17.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.38200	8.38200	8.37010	8.37010		16.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			738.00000	0.73800	747.000	15.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			88.00000	0.08800	85.000	15.14	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			304.00000	0.30400	309.000	17.15	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			444.00000	0.44400	437.000	17.15	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			106.81344	106.81344	106.81853	106.81853			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			828.53000	0.82853	823.440		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	106.00	Call			818.53000	0.81853	813.440		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			808.53000	0.80853	803.440		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.58892	92.41264	8.58488	92.44852			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.67626	89.80988	8.67205	89.84665			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,433.76000	4.43376	4,396.990		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			8.76872	91.10034	8.76537	91.12907			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			1,966.86000	1.96686	1,995.590		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			1,878.17000	1.87817	1,906.900		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			1,789.61000	1.78961	1,818.340		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			418.94400	418.94400	419.45800	419.45800			0.00	0	130.00
GOVI	On	02/08/2012	GOVI	398.23	Call			212,280.00000	21.22800	207,140.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			424.26800	424.26800	424.79100	424.79100			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			208,310.00000	20.83100	203,080.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			430.36300	430.36300	430.85200	430.85200			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	432.99	Put			21,380.00000	2.13800	26,270.000		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			21,480.00000	2.14800	26,370.000		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			21,580.00000	2.15800	26,470.000		0.00	0	0.00
GVI	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			182.59500	182.59500	182.41500	182.41500			0.00	0	110.00
IGOV	On	01/11/2012	Index Future			184.91600	184.91600	184.73400	184.73400			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			187.57200	187.57200	187.37000	187.37000			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			493.82100	493.82100	494.05200	494.05200			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			501.16300	501.16300	501.39700	501.39700			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	5.06000	94.94000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.98000	95.02000	4.97000	95.03000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.93000	95.07000	4.92000	95.08000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.85000	95.15000	4.82000	95.18000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.81000	95.19000	4.79000	95.21000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.82000	95.18000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.82000	95.18000	4.79000	95.21000			0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.89000	95.11000	4.86000	95.14000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.00000	95.00000	4.96000	95.04000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.13000	94.87000	5.09000	94.91000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.27000	94.73000	5.23000	94.77000			0.00	400	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.42000	94.58000	5.38000	94.62000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.69260	6.69260	6.66200	6.66200		10.54	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				143.07290	0.14307	162.166	10.70	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				71.07290	0.07107	59.566	10.70	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.74310	6.74310	6.71220	6.71220		12.27	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				242.36910	0.24237	260.818	12.24	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				160.16910	0.16017	147.719	12.24	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.50209	127.85542	5.46239	127.98289		2.32	818,913,965.10	6,405	4,698.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,184.27000	2.18427	2,056.800	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			2,810.28000	2.81028	2,682.810	2.51	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.00000	0.00000	0.000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			3,432.17000	3.43217	3,304.700	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			4,663.66000	4.66366	4,536.190	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			5.54126	122.68133	5.49719	122.81114		2.39	834,846,450.65	6,805	11,649.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,083.94000	1.08394	1,016.250	2.45	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			253.96000	0.25396	316.080	2.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,213.61000	2.21361	2,104.830	2.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			49.11000	0.04911	70.140	2.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.56602	124.44433	5.52094	124.56422		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,201.69000	2.20169	2,116.660	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			203.60000	0.20360	238.460	2.46	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.59064	119.16014	5.54076	119.28082		2.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.35	Call			877.75000	0.87775	824.070	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,340.75000	1.34075	1,407.750	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			888.63000	0.88863	834.520	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,327.30000	1.32730	1,393.870	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			866.96000	0.86696	813.700	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,354.30000	1.35430	1,421.720	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			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.33308	129.17634	7.31381	129.37824		11.21	2,201,164,833.60	17,040	17,689.00
R186	On	02/08/2012	Bond Future	7.66	Call			3,561.70000	3.56170	3,358.280	11.61	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			1.85000	0.00185	0.330	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			3,962.82000	3.96282	3,760.310	11.65	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			0.70000	0.00070	0.090	11.65	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			4,562.24000	4.56224	4,360.210	11.71	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			0.14000	0.00014	0.010	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			9,781.01000	9.78101	9,579.110	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.00000	0.00000	0.000	12.19	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			13,981.56000	13.98156	13,779.660	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.00000	0.00000	0.000	12.19	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			6,921.27000	6.92127	6,719.370	11.95	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			0.00000	0.00000	0.000	11.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			9,311.13000	9.31113	9,109.230	12.19	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			16,088.31000	16.08831	15,886.410	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	12.19	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			13,086.85000	13.08685	12,884.950	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.00000	0.00000	0.000	12.19	0.00	0	276.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Call			13,892.54000	13.89254	13,690.640	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	0.000	12.19	0.00	0	2,700.00
R186	On	01/11/2012	Bond Future			7.40029	130.81798	7.38031	131.02322		11.57	2,276,102,034.02	17,399	34,073.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,105.88000	11.10588	10,935.430	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			289.09000	0.28909	323.880	12.44	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,781.85000	13.78185	13,594.090	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			114.89000	0.11489	132.370	12.44	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,738.10000	5.73810	5,620.750	11.85	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,327.11000	1.32711	1,415.000	11.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,067.56000	7.06756	6,932.570	12.00	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			913.05000	0.91305	983.300	12.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.46801	127.40705	7.44854	127.60291		12.19	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,992.87000	10.99287	10,847.680	13.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,269.21000	1.26921	1,319.880	13.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,555.98000	2.55598	2,465.850	11.94	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,188.48000	7.18848	7,294.210	11.94	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.53066	128.96103	7.51066	129.15852		12.93	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,193.63000	5.19363	5,200.670	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,194.21000	6.19421	6,398.740	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,100.50000	5.10050	5,108.600	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,301.21000	6.30121	6,506.800	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,146.95000	5.14695	5,154.520	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,247.54000	6.24754	6,452.600	12.89	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future			218.83869	218.83869	218.86241	218.86241			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			787.59000	0.78759	811.310		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.12064	215.12064	215.14592	215.14592			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			3,844.08000	3.84408	3,869.360		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			3,854.08000	3.85408	3,879.360		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			3,864.08000	3.86408	3,889.360		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			268.49898	268.49898	267.79570	267.79570			0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Call			11,645.70000	11.64570	12,348.980		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			271.91112	271.91112	271.20065	271.20065			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,210.65000	4.21065	4,921.120		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,200.65000	4.20065	4,911.120		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,190.65000	4.19065	4,901.120		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			4.93981	109.54271	4.91963	109.58975		1.64	0.00	0	1,034.00
R201	On	02/08/2012	Bond Future	5.20	Call			651.30000	0.65130	604.260	1.67	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			0.00000	0.00000	0.000	1.67	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.91352	110.93483	4.89044	110.98312		1.54	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			603.92000	0.60392	590.150	1.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			145.72000	0.14572	180.240	1.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.83954	108.11995	4.81852	108.15851		1.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	4.98	Call			630.78000	0.63078	621.560	1.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			335.09000	0.33509	364.430	1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.76556	109.43871	4.74174	109.47707		1.61	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			180.79000	0.18079	183.120	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,319.30000	1.31930	1,359.990	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			184.33000	0.18433	186.910	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,306.51000	1.30651	1,347.450	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			187.93000	0.18793	190.760	1.57	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,293.77000	1.29377	1,334.960	1.57	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	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			197.02933	197.02933	197.03923	197.03923			0.00	0	834.00
R202	On	02/08/2012	Bond Future	188.44	Call			8,599.23000	8.59923	8,589.330		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			199.53334	199.53334	199.54443	199.54443			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,554.43000	7.55443	7,543.340		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			7,544.43000	7.54443	7,533.340		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			7,534.43000	7.53443	7,523.340		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			5.92739	113.34571	5.89788	113.48201		4.69	222,044,245.89	1,959	13,000.00
R203	On	02/08/2012	Bond Future	6.60	Call			3,187.74000	3.18774	3,051.440	4.94	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.00000	0.00000	0.000	4.94	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,295.47000	4.29547	4,159.170	5.05	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.00000	0.00000	0.000	5.05	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			5,606.26000	5.60626	5,469.960	5.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	5.11	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			5,822.79000	5.82279	5,686.490	5.11	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	5.11	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			7,323.19000	7.32319	7,186.890	5.11	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	5.11	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			5.97723	110.63125	5.94574	110.76989		4.54	216,726,618.75	1,959	4,737.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,058.82000	4.05882	3,933.460	4.88	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			77.37000	0.07737	90.650	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.02243	112.22085	5.99123	112.35091		4.77	56,110,425.00	500	1,900.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,842.77000	1.84277	1,743.940	4.81	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,348.67000	1.34867	1,379.900	4.81	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,251.08000	4.25108	4,134.290	5.09	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			379.48000	0.37948	392.750	5.09	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.06455	109.43286	6.03156	109.56384		5.15	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,697.34000	1.69734	1,641.020	5.13	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,221.62000	2.22162	2,296.280	5.13	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,716.08000	1.71608	1,659.340	5.14	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,200.40000	2.20040	2,274.640	5.14	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,678.71000	1.67871	1,622.820	5.13	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,242.97000	2.24297	2,318.060	5.13	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.23267	110.19328	6.20326	110.35466		5.90	65,454,808.32	594	1,552.00
R204	On	02/08/2012	Bond Future	7.15	Call			5,050.90000	5.05090	4,889.520	6.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	6.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.28828	111.59366	6.25723	111.75773		5.85	31,692,599.44	284	3,787.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,060.09000	5.06009	4,920.370	6.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			111.27000	0.11127	135.620	6.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.34003	109.16606	6.30925	109.32204		6.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	7.29	Call			5,314.50000	5.31450	5,176.380	6.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			477.52000	0.47752	495.380	6.60	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.39170	110.49761	6.35949	110.65476		6.51	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,340.04000	2.34004	2,261.620	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,680.04000	2.68004	2,758.770	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,363.77000	2.36377	2,285.640	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,654.76000	2.65476	2,733.780	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,387.65000	2.38765	2,309.790	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,629.66000	2.62966	2,708.950	6.53	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
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			5.05035	103.81955	5.01003	103.87612		0.90	0.00	0	541.00
R206	On	02/08/2012	Bond Future	5.19	Call			252.27000	0.25227	195.720	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.11000	0.00011	0.130	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.02378	105.13895	4.97418	105.19685		0.81	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			260.05000	0.26005	227.340	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			171.56000	0.17156	196.750	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.90874	102.88408	4.85506	102.93287		0.71	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			256.70000	0.25670	234.350	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			343.19000	0.34319	369.630	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.77623	104.13897	4.70501	104.18772		0.65	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			76.20000	0.07620	68.320	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			983.67000	0.98367	1,024.540	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			77.31000	0.07731	69.330	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			977.83000	0.97783	1,018.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			78.43000	0.07843	70.360	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			972.00000	0.97200	1,012.680	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.51278	104.73864	6.48341	104.91432		6.99	0.00	0	10,818.00
R207	On	02/08/2012	Bond Future	7.51	Call			5,929.74000	5.92974	5,754.060	7.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	0.000	7.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.57172	106.06969	6.54093	106.24823		7.25	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,950.97000	5.95097	5,798.510	7.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			129.07000	0.12907	155.150	7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.62950	103.95367	6.59895	104.12478		7.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,237.54000	6.23754	6,090.180	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			493.15000	0.49315	516.900	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.68789	105.22162	6.65611	105.39414		7.77	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,262.51000	2.26251	2,194.620	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,445.12000	3.44512	3,549.750	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,286.48000	2.28648	2,218.420	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,414.00000	3.41400	3,518.460	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,310.60000	2.31060	2,242.380	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,383.07000	3.38307	3,487.370	7.70	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			6.65280	102.99901	6.62845	103.15801		7.94	0.00	0	12,322.00
R208	On	02/08/2012	Bond Future	7.20	Call			3,651.10000	3.65110	3,492.100	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			5,501.51000	5.50151	5,342.510	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000	8.48	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,308.03000	7.30803	7,149.030	8.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.66	0.00	0	1,150.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.25	Call			9,938.00000	9.93800	9,779.000	8.66	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.66	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.71240	100.91556	6.68698	101.07717		8.47	28,660,019.04	284	8,417.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,370.59000	6.37059	6,224.150	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			172.81000	0.17281	187.980	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,143.52000	2.14352	2,050.510	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,364.36000	1.36436	1,432.960	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,303.68000	5.30368	5,165.400	8.98	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			290.92000	0.29092	314.250	8.98	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future			6.77057	102.36566	6.74559	102.51994		8.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	6.00	Call			800.77000	0.80077	754.170	8.16	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,544.34000	5.54434	5,652.020	8.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,732.25000	6.73225	6,623.990	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			582.95000	0.58295	628.970	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.82501	100.22107	6.79917	100.37660		9.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,671.65000	2.67165	2,661.760	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,636.32000	3.63632	3,781.960	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,699.34000	2.69934	2,689.010	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,603.06000	3.60306	3,748.260	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,727.19000	2.72719	2,716.430	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,570.02000	3.57002	3,714.790	9.15	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			7.96793	84.02766	7.96365	84.06648		16.25	93,438,757.92	1,112	4,211.00
R209	On	02/08/2012	Bond Future	8.91	Call			7,932.26000	7.93226	7,893.440	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	8.91	Put			0.00000	0.00000	0.000	17.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.03190	81.95443	8.02746	81.99416		17.51	91,297,235.02	1,114	3,756.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,443.88000	8.44388	8,447.390	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			489.52000	0.48952	532.760	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.09710	83.13212	8.09342	83.16459		17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,290.55000	9.29055	9,340.180	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,410.27000	1.41027	1,492.370	18.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.15541	81.00430	8.15170	81.03664		19.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,735.33000	4.73533	4,833.100	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,164.80000	6.16480	6,294.910	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,775.21000	4.77521	4,872.910	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,115.15000	6.11515	6,245.190	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,815.26000	4.81526	4,912.880	19.59	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,065.82000	6.06582	6,195.780	19.59	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			150.46816	150.46816	150.47647	150.47647			0.00	0	237.00
R210	On	02/08/2012	Bond Future	142.66	Call			7,816.47000	7.81647	7,808.160		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			150.56945	150.56945	150.57847	150.57847			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			5,588.47000	5.58847	5,579.450		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			5,578.47000	5.57847	5,569.450		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



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	145.01	Call			5,568.47000	5.56847	5,559.450		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			121.18785	121.18785	121.19922	121.19922			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Call			839.22000	0.83922	827.850		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			122.72798	122.72798	122.74016	122.74016			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			750.16000	0.75016	737.980		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			740.16000	0.74016	727.980		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			730.16000	0.73016	717.980		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			123.52440	123.52440	123.53271	123.53271			0.00	0	98.00
R212	On	02/08/2012	Bond Future	117.39	Call			6,142.71000	6.14271	6,134.400		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.09417	125.09417	125.10335	125.10335			0.00	0	3,064.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,113.35000	3.11335	3,104.170		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,103.35000	3.10335	3,094.170		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,093.35000	3.09335	3,084.170		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			7.78799	95.36995	7.78373	95.40910		14.17	367,651,157.25	3,855	290.00
R213	On	02/08/2012	Bond Future	8.74	Call			8,212.62000	8.21262	8,173.470		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	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
R213	On	01/11/2012	Bond Future			7.85504	93.04925	7.85060	93.08944		15.25	359,635,351.25	3,865	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,367.49000	2.36749	2,418.060	15.25	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,284.88000	3.28488	3,375.640	15.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,569.73000	8.56973	8,584.690	16.37	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			449.37000	0.44937	504.520	16.37	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.92483	94.38605	7.92125	94.41793		15.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,501.07000	9.50107	9,498.220	16.40	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,355.22000	1.35522	1,384.250	16.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.98463	92.00270	7.98101	92.03451		17.14	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,841.30000	4.84130	4,930.520	17.07	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,913.80000	5.91380	6,034.830	17.07	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,759.90000	4.75990	4,849.280	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,011.42000	6.01142	6,132.610	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,800.51000	4.80051	4,889.810	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,962.46000	5.96246	6,083.570	17.06	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.01279	85.94296	8.01349	85.93624			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Call			8,245.48000	8.24548	8,252.200		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			8.07521	83.75480	8.07587	83.74855			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			820.10000	0.82010	813.850		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			723.91000	0.72391	717.660		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			627.90000	0.62790	621.650		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.29590	1.29590	1.29040	1.29040		15.03	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			145.54340	0.01455	160.272	15.82	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			541.54340	0.05415	501.272	15.82	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.30510	1.30510	1.30010	1.30010		15.93	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			363.54890	0.03635	381.952	16.73	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			762.54890	0.07625	730.952	16.73	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>7,895,056,230.75</b>	<b>114,407</b>	<b>1,493,647.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	10.26711	100.00000	10.24223			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	21.28886	100.00000	21.24199			0.00	0	25,710,000.00
AA04	On	22/03/2017	Spot Bond		100.00000	9.21830	100.00000	9.19598			0.00	0	6,000,000.00
AA05	On	22/03/2019	Spot Bond		5.00000	127.22754	5.00000	127.21047		360,000,000,000.00	72,000,000		18,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	96.69257	100.00000	96.44778			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	21.48388	100.00000	21.43659			0.00	0	18,010,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	37.23664	100.00000	37.15467			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	9.00554	100.00000	11.22966			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	14.49593	100.00000	14.46403			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	41.31057	100.00000	41.21049			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond		100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond		100.00000	29.74409	100.00000	29.67784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	6.24993	100.00000	6.23610			220,000,000,000.00	2,200,000	1,100,000.00
ABFN04	On	25/02/2015			100.00000	18.11431	100.00000	18.07043			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	29.37608	100.00000	29.30491			1,200,000,000,000.00	12,000,000	3,000,000.00
ABFN06	On	17/03/2016			100.00000	11.35030	100.00000	11.32281			320,000,000,000.00	3,200,000	1,600,000.00
ABFN07	On	17/03/2018			100.00000	8.51622	100.00000	8.49558			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	8.34034	100.00000	8.32013			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.46214	100.00000	8.44164			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	26.29124	100.00000	26.23337			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	18.67660	100.00000	18.63135			5,750,000,000,000.00	57,500,000	27,500,000.00
ABL11A	On	29/09/2014			100.00000	28.33440	100.00000	28.27203			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	22.24981	100.00000	22.19591			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	18.19014	100.00000	18.14607			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.73734	100.00000	10.71133			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	74.02610	100.00000	73.86138			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	52.44382	100.00000	52.32839			0.00	0	2,000,000.00
ABL8B	On	19/09/2013			100.00000	42.99574	100.00000	42.89158			2,000,000,000,000.00	20,000,000	10,000,000.00
ABL9	On	19/02/2013			100.00000	66.77158	100.00000	66.60981			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	84.04908	100.00000	83.92037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC06	On	15/08/2012	Spot Bond			100.00000	98.74686	100.00000	98.48562			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	37.75667	100.00000	37.67257			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.69066	100.00000	20.64456			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.69911	8.00000	91.67717			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.68735	100.00000	19.64402			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.75817	100.00000	15.71999			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.98902	9.58000	100.96305		440,680,000,000.00	46,000,000	23,000,000.00	
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.23690	100.00000	11.20968			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.92295	100.00000	13.87948			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.91266	4.50000	100.89775			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.50483	100.00000	5.49249			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.71696	100.00000	18.67505			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.84820	100.00000	4.83735			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	90.64574	100.00000	90.44383			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.22772	100.00000	5.21602			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.22651	100.00000	2.22230			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.22651	100.00000	2.22230			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.14669	6.82500	101.12809			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.57882	100.00000	6.56634			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.16846	100.00000	12.14512			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.52785	100.00000	10.50235			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.19732	100.00000	11.17572			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.05257	100.00000	22.00573			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.21769	100.00000	10.19809			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.67601	100.00000	9.65739			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.74834	100.00000	19.71025			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.90105	100.00000	18.86448			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.16571	100.00000	10.13397			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.95105	100.00000	9.91998			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.18312	100.00000	18.14795			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.39416	100.00000	22.35899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On	09/09/2015	Spot Bond			100.00000	16.46235	100.00000	16.40491			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.51872	100.00000	16.48677			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.84710	100.00000	15.81645			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.54399	100.00000	15.51392			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.31154	100.00000	10.27710			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.06846	100.00000	21.94948			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	55.71011	100.00000	55.60442			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.73340	100.00000	9.69060			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.55750	100.00000	13.53128			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.36444	100.00000	14.33282			0.00	0	7,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.11361	100.00000	20.06934		280,000,000,000.00	2,800,000	9,800,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	9.58904	100.00000	9.56782			0.00	0	5,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.11394	100.00000	12.08727			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.53175	100.00000	17.49316			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.34483	100.00000	30.27687			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.18121	4.00000	118.16533			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610		100,000,000,000.00	1,000,000	500,000.00	
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.52775	100.00000	5.51543			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.06656	100.00000	3.05973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			100.00000	54.65848	100.00000	54.77125			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.00000	60.71275	100.00000	60.56568			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	61.03853	100.00000	60.89066			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	19.85074	100.00000	19.80265			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	45.04316	100.00000	44.93404			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	56.53019	100.00000	56.39324			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	45.04316	100.00000	44.93404			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	67.78153	100.00000	67.61733			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	60.91906	100.00000	60.78497			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.13285	13.50000	105.09553			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.44823	100.00000	17.40595			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.73162	100.00000	17.68866			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.75577	100.00000	21.70306			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	84.55279	100.00000	84.36062			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	41.73961	100.00000	41.63849			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	41.69473	100.00000	41.59372			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.16484	100.00000	17.12326			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.34283	100.00000	1.34029			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On	29/01/2013	Spot Bond			100.00000	82.24901	100.00000	82.06864			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	82.24901	100.00000	82.06864			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	32.13257	100.00000	32.05472			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	41.13731	100.00000	41.03766			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.58935	100.00000	13.56356			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	82.01948	100.00000	81.83922			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.41381	100.00000	11.39222			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.41381	100.00000	11.39222			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	42.29315	100.00000	42.19069			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.70712	100.00000	14.67148			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.57982	100.00000	15.54207			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.31807	100.00000	14.28338			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.58094	100.00000	14.54562			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.69660	100.00000	14.66100			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.40775	100.00000	9.38704			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.40775	100.00000	9.38704			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.45732	100.00000	9.43650			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.10778	100.00000	14.07360			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On	30/07/2017	Spot Bond			100.00000	9.45732	100.00000	9.43650			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.35818	100.00000	9.33758			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.95663	100.00000	21.91509			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.11953	100.00000	22.06594			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	90.00962	100.00000	89.79377			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.95654	100.00000	41.85490			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.80551	100.00000	13.77207			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.95654	100.00000	41.85490			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	90.00962	100.00000	89.79377			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.17686	100.00000	9.15462			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.16910	100.00000	9.14688			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.17989	100.00000	9.15765			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.95737	100.00000	8.93567			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	41.58251	100.00000	41.48179			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.40416	100.00000	9.38138			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	84.32815	100.00000	84.13865			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	57.64810	100.00000	57.50844			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	84.32815	100.00000	84.13865			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On	20/12/2019	Spot Bond			100.00000	11.28119	100.00000	11.25386			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.48844	100.00000	29.41700			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.22983	100.00000	36.15008			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	37.56167	100.00000	37.80848			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	98.80979	100.00000	98.54839			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.50803	100.00000	7.48985			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.51822	100.00000	7.50001			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.79467	100.00000	6.78178			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	37.99625	100.00000	37.90420			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.72890	100.00000	3.72064			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.56124	100.00000	4.55120			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.70691	100.00000	5.69611			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.87808	100.00000	3.86953			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.02644	100.00000	4.01758			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.70509	100.00000	8.68400			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.53491	100.00000	23.47790			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.53491	100.00000	23.47790			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	37.99625	100.00000	37.90420			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014	Spot Bond			100.00000	23.21570	100.00000	23.15945			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.20622	100.00000	22.15242			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.14842	100.00000	22.09476			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.56049	100.00000	8.53976			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.22319	100.00000	11.19600			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.54937	100.00000	8.52866			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.25904	100.00000	9.23866			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	90.18653	100.00000	89.97026			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.30861	100.00000	9.28812			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.20622	100.00000	22.15242			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.36910	100.00000	11.34156			0.00	0	29,990.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.66218	100.00000	10.63635			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.73847	100.00000	8.71730			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	50.12746	100.00000	50.00602			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.71733	100.00000	29.65849			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.43788	100.00000	29.37959			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.55579	100.00000	10.53490			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	30.70956	100.00000	30.63516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On	20/03/2015	Spot Bond			100.00000	16.88124	100.00000	16.84783			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.69388	100.00000	16.66084			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	17.05759	100.00000	17.02382			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.53219	100.00000	10.51134			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	10.11911	100.00000	10.09908			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.91431	100.00000	16.88083			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	17.03555	100.00000	17.00183			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.98143	100.00000	10.96427			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.25012	100.00000	13.22388			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.96942	100.00000	16.93583			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.77459	100.00000	31.69761			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.17757	100.00000	21.12627			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.19826	100.00000	29.12753			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.39196	100.00000	12.37249			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.95947	100.00000	9.93534			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.38470	1.75000	102.37875			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.67672	100.00000	16.63632			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	79.18199	100.00000	79.01874			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On	20/06/2015	Spot Bond			100.00000	16.69706	100.00000	16.65660			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.88271	100.00000	9.85876			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.92649	100.00000	8.90487			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.36598	100.00000	8.34571			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	41.49907	100.00000	41.36048			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.78843	100.00000	22.71232			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	78.90109	100.00000	78.73841			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.34753	100.00000	9.30625			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.66366	100.00000	1.65631			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.66366	100.00000	1.65631			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.29610	100.00000	0.29479			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	76.60603	100.00000	76.45251			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	76.58404	100.00000	76.43056			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	64.31566	100.00000	64.17332			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.71418	100.00000	2.70761			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.26068	100.00000	23.20433			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	24.03768	100.00000	23.97944			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.55568	100.00000	24.49619			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.13377	100.00000	12.10706			0.00	0	7,800,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.43095	100.00000	14.39902			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.24735	100.00000	23.19103			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.82318	100.00000	19.77955			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.31712	100.00000	22.26305			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.43272	100.00000	14.40078			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.86312	100.00000	5.84997			60,000,000,000.00	600,000	300,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.05864	100.00000	34.98062			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.01614	100.00000	9.99187			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.50868	100.00000	13.47878			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.85298	100.00000	16.80036			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.18780	100.00000	10.15600			160,000,000,000.00	1,600,000	800,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	35.08004	100.00000	34.97051			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.11526	100.00000	22.06632			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.78219	100.00000	9.75849			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	42.42681	100.00000	42.32403			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	48.40512	100.00000	48.29858			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	21.48032	100.00000	21.42828			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.24931	100.00000	27.18900			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.42134	100.00000	14.38942			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	37.55828	100.00000	33.17232			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.97019	100.00000	16.92908			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	61.08888	100.00000	60.94089			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.75161	100.00000	17.70861			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.72083	100.00000	17.67790			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.43729	100.00000	13.40474			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.62846	100.00000	17.58575			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.67627	100.00000	13.64313			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.85363	100.00000	16.81280			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.85363	100.00000	16.81280			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.93231	100.00000	14.89614			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.35141	100.00000	15.31422			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.46727	100.00000	16.42737			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.75161	100.00000	17.70861			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.90148	100.00000	15.86296			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.73453	8.00000	100.71284			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.11883	100.00000	13.08705			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.11883	100.00000	13.08705			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.11883	100.00000	13.08705			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.51220	100.00000	23.45524			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	59.49902	100.00000	59.35488			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.61699	100.00000	15.57915			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.97258	100.00000	14.92480			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.70452	100.00000	15.65441			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.11344	100.00000	20.06472			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	18.75013	100.00000	18.70471			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.79556	100.00000	16.75488			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.70443	100.00000	4.69553			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.29663	100.00000	20.24746			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.47221	100.00000	18.42746			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.40260	100.00000	11.37498			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.40260	100.00000	11.37498			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.78629	100.00000	13.75289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6UOn		30/06/2035	Spot Bond			100.00000	11.94558	100.00000	11.91664			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	24.54642	100.00000	24.48696			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	17.11020	100.00000	17.06874			0.00	0	0.00
BCP59UOn		17/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP60UOn		07/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP61UOn		24/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.68481	100.00000	3.67670			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.76620	100.00000	8.74957			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.78846	100.00000	9.76989			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.29266	100.00000	10.26989			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	34.33548	100.00000	34.25230			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	59.42015	100.00000	59.27620			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	32.40773	100.00000	32.32922			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	29.96601	100.00000	31.26827			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	60.04770	100.00000	59.90224			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	37.14179	100.00000	37.38961			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	59.62092	100.00000	59.47648			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.70273	100.00000	8.68164			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	21.86425	100.00000	21.81128			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	25.40371	100.00000	25.02196			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	51.64301	100.00000	51.52933			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.07845	100.00000	10.05403			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.12823	100.00000	10.10370			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.27759	100.00000	10.25269			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	10.77545	100.00000	10.74935			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.27332	100.00000	11.24600			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	12.66732	100.00000	12.63664			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.63115	100.00000	3.62235			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	8.41790	100.00000	8.39750			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	8.76335	100.00000	8.74212			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	8.91141	100.00000	8.88981			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	8.96076	100.00000	8.93904			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	9.55296	100.00000	9.52982			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	10.34257	100.00000	10.31752			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.27375	100.00000	2.26824			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.10976	100.00000	9.08769			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.72025	100.00000	9.69670			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.88674	100.00000	9.86279			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.35590	8.00000	106.33235			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.38623	100.00000	10.36107			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.27420	100.00000	11.24689			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.62302	100.00000	1.61909			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	32.80526	100.00000	32.73226			0.00	0	19,200,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	32.73543	1,000.00000	32.44444			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	50.09504	100.00000	50.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.50464	100.00000	13.47192			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.56850	100.00000	7.55017			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.58562	100.00000	8.56481			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.52726	100.00000	13.49448			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.90042	100.00000	13.86675			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.57891	100.00000	14.54360			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.40595	100.00000	17.36379			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.24386	100.00000	16.20451			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	61.53322	100.00000	61.38415			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	59.47119	100.00000	59.32712			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	76.66673	100.00000	76.51090			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	42.26929	100.00000	42.13733			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.48754	100.00000	7.46939			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	81.90488	100.00000	81.72566		60,000,000,000.00	0.00	600,000	5,300,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.01941	100.00000	29.95333			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.04967	100.00000	20.00554			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.34650	100.00000	12.31660			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.71959	100.00000	31.64274			0.00	0	15,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.04728	100.00000	17.00976			0.00	0	12,100,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.36374	8.00000	120.33809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	11.71170	100.00000	11.68332			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.77473	8.00000	117.74962			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.41692	100.00000	18.35942			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.04654	100.00000	13.01782			0.00	0	5,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.77815	100.00000	13.74765			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.03924	100.00000	13.01039			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.22982	100.00000	15.19630			7,600,000,000,000.00	76,000,000	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.75602	100.00000	14.72027			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.77347	12.05000	100.75191			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	68.81598	100.00000	68.64927			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	32.22902	100.00000	32.15094			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.03067	100.00000	22.97488			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	98.91210	100.00000	98.65250			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.66261	100.00000	18.60434			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	89.83932	100.00000	89.62389			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	63.07463	100.00000	62.92183			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	34.20486	100.00000	34.12200			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	61.06568	100.00000	60.91774			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	61.06568	100.00000	60.91774			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	61.06568	100.00000	60.91774			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	45.00389	100.00000	44.89487			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	61.09282	100.00000	60.94482			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	60.82135	100.00000	60.67401			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	60.60416	100.00000	60.45735			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	65.38597	100.00000	65.22757			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.34769	100.00000	21.29597			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	59.48706	100.00000	59.34294			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.18899	100.00000	21.13765			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	41.76953	100.00000	41.66834			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	41.50772	100.00000	41.40716			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.02782	100.00000	21.97446			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	45.15442	100.00000	45.04503			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	44.88958	100.00000	44.78084			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	45.71059	100.00000	45.59986			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	61.14712	100.00000	60.99899			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	60.95709	100.00000	60.80942			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	42.03134	100.00000	41.92952			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.43942	100.00000	53.32180			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.89547	13.64000	103.85802			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	49.61250	100.00000	49.50330			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	47.18851	100.00000	47.07420			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	96.12231	100.00000	95.87647			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.77459	100.00000	31.69761			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	43.26561	100.00000	43.16079			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	43.26561	100.00000	43.16079			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	56.93063	100.00000	56.79272			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.52752	100.00000	19.48022			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	98.57401	100.00000	98.31529			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.42847	100.00000	14.39352			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.22870	100.00000	14.19423			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.26216			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.26216			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.26216			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.25818			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.26216			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.26216			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.31807	100.00000	14.28338			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	30.93607	100.00000	31.26216			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	95.83923	100.00000	95.59411			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	59.24995	100.00000	59.10641			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	59.61031	100.00000	59.46591			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	59.37714	100.00000	59.23330			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	59.37714	100.00000	59.23330			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	29.13964	100.00000	29.06905			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.69740	100.00000	11.66906			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66719	100.00000	66.66718			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66719	100.00000	66.66718			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.38815	100.00000	14.35329			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On	01/07/2021	Spot Bond			100.00000	10.93799	100.00000	10.91392			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.38815	100.00000	14.35329			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.19536	100.00000	11.16823			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.34090	100.00000	36.25287			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.92962	100.00000	37.83773			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	100.62954	100.00000	100.36542			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	98.58202	100.00000	98.32327			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.22743	2.76000	101.21980			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.96740	100.00000	13.93357			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.93543	2.76000	106.92463			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.48992	8.25000	103.46731			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.94294	100.00000	37.85102			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.38815	100.00000	14.35329			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.38815	100.00000	14.35329			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.75666	100.00000	4.74607			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.43768	2.40000	111.42755			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.62093	100.00000	14.58551			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	60.60245	100.00000	60.45564			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209 On	20/03/2013	Spot Bond			100.00000	60.92994	100.00000	60.78233			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	61.70637	100.00000	61.55689			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	44.32034	100.00000	44.21297			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.34459	100.00000	20.29530			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.42678	100.00000	20.37729			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.49258	8.52000	102.46921			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.63201	100.00000	20.58203			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.54047	100.00000	20.49071			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.33244	100.00000	9.30983			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.33244	100.00000	9.30983			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.45774	8.64500	102.43404			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.45774	8.64500	102.43404			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.49794	100.00000	37.40709			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.27797	100.00000	39.18281			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.48820	100.00000	12.46055			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.20596	100.00000	11.17882			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.14127	100.00000	12.11186			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	61.31353	100.00000	61.16499			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229 On	14/06/2013	Spot Bond			100.00000	61.33556	100.00000	61.18697			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.16702	100.00000	20.11816			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.16702	100.00000	20.11816			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	39.64246	100.00000	39.56397			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	81.47713	100.00000	81.30000			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	57.28489	100.00000	57.14612			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	57.28489	100.00000	57.14612			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.79430	100.00000	13.76699			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.27083	100.00000	10.24594			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	65.98572	100.00000	65.82587			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	11.08100	100.00000	11.05905			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.89226	100.00000	17.84892			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.55156	100.00000	10.52601			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	104.12462	9.35000	104.09848			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	104.12462	9.35000	104.09848			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.84892	100.00000	17.80567			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.87058	100.00000	17.82729			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.52749	100.00000	15.48987			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On	24/02/2017			100.00000	15.46895	100.00000	15.43147			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.77155	100.00000	16.73092			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	15.19967	100.00000	15.16285			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.36060	100.00000	16.32097			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.36060	100.00000	16.32097			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.36060	100.00000	16.32097			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.36060	100.00000	16.32097			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.36060	100.00000	16.32097			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.54103	100.00000	16.50095			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.58322	100.00000	9.56000			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.58322	100.00000	9.56000			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.58322	100.00000	9.56000			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.58322	100.00000	9.56000			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.58322	100.00000	9.56000			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.63726	100.00000	9.61391			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	103.38532	9.65000	103.35885			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	31.56356	100.00000	31.48709			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	23.32620	100.00000	23.26968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265 On 02/04/2013 Spot Bond			100.00000	58.82458	100.00000	58.64092			0.00	0	0.00
CLN266 On 16/03/2014 Spot Bond			100.00000	29.42078	100.00000	29.34950			0.00	0	0.00
CLN267 On 16/03/2014 Spot Bond			100.00000	29.42078	100.00000	29.34950			0.00	0	0.00
CLN268 On 30/04/2017 Spot Bond			100.00000	9.57893	100.00000	10.15089			0.00	0	0.00
CLN269 On 20/06/2017 Spot Bond			100.00000	11.63725	100.00000	11.60906			0.00	0	0.00
CLN270 On 24/02/2017 Spot Bond			100.00000	14.59085	100.00000	14.55550			0.00	0	0.00
CLN271 On 20/06/2017 Spot Bond			100.00000	13.28214	100.00000	13.24996			0.00	0	0.00
CLN272 On 20/06/2017 Spot Bond			100.00000	9.77305	100.00000	9.74937			0.00	0	0.00
CLN273 On 20/06/2017 Spot Bond			100.00000	9.71821	100.00000	9.69467			0.00	0	0.00
CLN274 On 20/06/2017 Spot Bond			100.00000	9.77305	100.00000	9.74937			0.00	0	0.00
CLN275 On 22/05/2017 Spot Bond			100.00000	9.58002	100.00000	9.55011			0.00	0	0.00
CLN276 On 24/05/2017 Spot Bond			100.00000	11.03902	100.00000	11.00455			0.00	0	0.00
CLN277 On 25/05/2017 Spot Bond			100.00000	11.00455	100.00000	10.97019			0.00	0	0.00
CLN278 On 20/06/2017 Spot Bond			100.00000	9.75111	100.00000	9.72750			0.00	0	0.00
CLN279 On 20/06/2015 Spot Bond			100.00000	19.88042	100.00000	19.83226			0.00	0	0.00
CLN280 On 07/06/2017 Spot Bond			100.00000	9.41747	100.00000	9.38807			0.00	0	0.00
CLN281 On 21/06/2015 Spot Bond			100.00000	18.46976	100.00000	18.41209			0.00	0	0.00
CLN282 On 27/06/2015 Spot Bond			100.00000	9.73347	100.00000	9.70308			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On	20/09/2015			100.00000	14.03387	100.00000	13.98531			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.65815	100.00000	1.65071			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.64665	100.00000	1.63902			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.64665	100.00000	1.63902			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.62810	100.00000	1.62018			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	22.48685	100.00000	22.43682			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	22.48685	100.00000	22.43682			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	60.77431	100.00000	60.63981			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	62.25135	100.00000	62.10054			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	62.22333	100.00000	62.07259			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	97.01852	100.00000	96.80241			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	92.10372	100.00000	91.89746			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	62.20931	100.00000	62.05861			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	63.83974	100.00000	63.69922			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	54.64831	100.00000	54.51592			0.00	0	7,000,000.00
CLN54	On	30/04/2013			100.00000	54.64831	100.00000	54.51592			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	7.51378	100.00000	7.49558			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	60.64426	100.00000	60.51005			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	60.65798	100.00000	60.52373			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	62.22333	100.00000	62.07259			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	62.22333	100.00000	62.07259			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.95275	100.00000	14.91652			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	62.92740	100.00000	62.78813			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.29266	100.00000	10.26989			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00183	100.00000	0.00183			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00204	100.00000	0.00204			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	90.18063	100.00000	89.96281			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	90.22187	100.00000	90.00395			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	90.20420	100.00000	89.98631			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	125.35620	100.00000	125.05014			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	90.24250	100.00000	90.02452			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.00000	10.56655	100.00000	10.54095			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.00000	10.56655	100.00000	10.54095			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	11.31472	100.00000	11.28731			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.71656	100.00000	10.69059			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.99236	100.00000	9.96816			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	58.22759	100.00000	58.04580			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	10.10203	100.00000	10.07755			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	1.80511	100.00000	1.79708			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	19.36304	100.00000	19.32041			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	62.05581	100.00000	61.91846			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	11.05619	100.00000	11.03173			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.92283	100.00000	13.89202			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	18.11286	100.00000	18.07277			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	14.53206	100.00000	14.50008			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	72.49496	100.00000	72.35920			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.64293	5.86800	102.62690			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	101.28359	7.17500	101.26401			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	10.21779	100.00000	10.19304			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.00000	17.67623	100.00000	17.63341			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	93.22444	100.00000	92.99369			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	8.85688	100.00000	8.81793		17,500,000,000,000.00	175,000,000	250,000,000.00	
DEN37U	On	28/09/2012	Spot Bond			100.00000	89.21476	100.00000	89.00335			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	89.37839	100.00000	89.16661			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	65.12946	100.00000	64.98492			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	68.67768	100.00000	68.67767			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	68.52935	100.00000	68.52934			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	62.48933	100.00000	62.35065			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	88.47428	100.00000	88.26659			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	89.17140	100.00000	88.96010			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	89.17140	100.00000	88.96010			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	89.16707	100.00000	88.95578			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	88.94166	100.00000	88.73090		82,000,000,000,000.00	820,000,000	550,000,000.00	
DRD02	On	01/10/2012	Spot Bond			100.00000	88.36723	100.00000	88.15931			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.08208	100,000.00000	0.07672			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	21.15461	100.00000	21.06157			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	52.42962	100.00000	52.31295			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	20.41711	100.00000	20.37192			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	14.25419	100.00000	14.22247		26,431,000,000,000.00	264,310,000	80,210,000.00	
DV23	On	27/02/2023	Spot Bond			100.00000	14.23615	100.00000	14.20447		69,311,000,000,000.00	693,110,000	199,060,000.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	85.11260	100.00000	84.91783			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	13.69190	100.00000	13.66177		3,215,000,000,000.00	32,150,000	16,150,000.00	
EDC01	On	04/04/2016	Spot Bond			100.00000	16.07481	100.00000	16.03587			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	77.48905	100.00000	77.48904			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.50646	100.00000	14.47396		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			2.55000	102.71485	2.55000	102.70508		91,800,000,000.00	36,000,000	18,000,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	10.83853	100.00000	10.81467			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.83894	100.00000	14.80628			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.89290	8.00000	117.86776			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.57027	100.00000	14.53497			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	92.59852	100.00000	92.37101			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	92.58728	100.00000	92.35979			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.90736	100.00000	25.84966			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.11606	100.00000	22.06738			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	17.18385	100.00000	17.14222			660,000,000,000.00	6,600,000	3,300,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.69777	100.00000	10.66437			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	98.18953	100.00000	97.93316			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.69046	100.00000	24.63065			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	98.47854	100.00000	98.22141			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	24.01049	100.00000	23.95233			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	98.59896	100.00000	98.34151			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.84737	100.00000	24.78718			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.99456	100.00000	44.88556			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	23.43514	100.00000	23.37838			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.74959	100.00000	14.71386			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	45.01893	100.00000	44.90987			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.58448	100.00000	18.54357			9,260,000,000,000.00	92,600,000	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.62809	9.25000	102.60274			21,384,150,000,000.00	311,800,000	708,800,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.23894	10.00000	100.21236			2,504,100,000,000.00	250,410,000	274,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.62143	7.85000	102.59985			1,510,811,000,000.00	192,460,000	54,300,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.86124	7.50000	102.84066			12,378,900,000,000.00	650,520,000	591,820,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	91.66619	100.00000	91.44315			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On	02/08/2023			100.00000	10.25595	100.00000	10.23111			0.00	0	0.00
FR003U	On	02/08/2023			100.00000	9.98031	100.00000	9.95613			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	45.76435	100.00000	45.65349			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	45.96842	100.00000	45.85707			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	101.81819	8.37500	101.79525			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	46.98880	100.00000	46.87496			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	28.62979	100.00000	28.56677		1,720,000,000,000.00		17,200,000	21,200,000.00
FRB05	On	21/12/2018			100.00000	9.86680	100.00000	9.84496		3,000,000,000,000.00		30,000,000	5,000,000.00
FRB06	On	05/11/2012			100.00000	101.01352	100.00000	100.74124			0.00	0	23,000,000.00
FRB07	On	06/12/2012			100.00000	92.96692	100.00000	92.73623			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.93974	100.00000	10.91324			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.72095	100.00000	8.69982			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	9.36980	100.00000	9.34711			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	13.69688	100.00000	13.66656			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.92864	100.00000	9.90459			0.00	0	13,000,000.00
FRBI01	On	30/06/2014			100.00000	37.77711	100.00000	37.69298			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	51.84171	100.00000	51.72760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.10731	100.00000	3.10039			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610			60,000,000,000.00	600,000	300,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.42998	100.00000	3.42239			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.91442	100.00000	3.90576			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31181	100.00000	0.31122			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02074	100.00000	0.02071			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01912	100.00000	0.01909			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	32.14209	100.00000	32.07096			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	55.34412	100.00000	55.21005			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.96550	100.00000	14.92925			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.45078	100.00000	35.38058			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.92183	100.00000	30.86061			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.59085	100.00000	14.55550			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.59085	100.00000	14.55550			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.45148	100.00000	11.42374			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108 On	24/02/2017	Spot Bond			100.00000	14.36839	100.00000	14.33358			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	11.58242	100.00000	11.55436			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	64.57443	100.00000	64.41800			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	14.85537	100.00000	14.81938			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	97.98626	100.00000	97.73042			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	10.15685	100.00000	10.13224			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.05605	100.00000	11.02928			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	32.12630	100.00000	32.04847			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	9.46059	100.00000	9.42850			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.12762	100.00000	9.09300			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	14.69238	100.00000	14.65679			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.02864	100.00000	11.00192			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.11216	100.00000	13.08040			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.04427	100.00000	14.01023			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.55710	100.00000	10.53153			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.85108	100.00000	11.82238			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.34920	100.00000	15.31202			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.71388	100.00000	12.67191			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125 On	20/09/2017	Spot Bond			100.00000	7.18881	100.00000	7.15791			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.09997	100.00000	12.05484			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.20720	100.00000	14.15422			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.06289	100.00000	11.02164			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.72485	100.00000	11.68113			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.55627	100.00000	13.50572			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.66263	100.00000	12.61540			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.09687	100.00000	14.04430			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	14.89123	100.00000	14.83569			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.35581	100.00000	13.30255			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	12.84509	100.00000	12.79165			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	11.62405	100.00000	11.57569			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	11.42956	100.00000	11.38200			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.06613	100.00000	14.00761			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	13.90405	100.00000	13.84620			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	13.46101	100.00000	13.40500			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	13.96017	100.00000	13.89945			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	1.05748	100.00000	1.05234			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On	20/09/2017			100.00000	1.03964	100.00000	1.03421			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.03964	100.00000	1.03421			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.01386	100.00000	1.00804			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.67029	100.00000	32.59798			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.87613	100.00000	27.80860			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.15144	100.00000	18.10746			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.94894	100.00000	14.91273			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	38.86818	100.00000	38.77402			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.81822	6.90500	100.79949			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.03034	100.00000	10.00604			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	57.69005	100.00000	57.55030			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	29.62033	100.00000	29.54857			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	8.73754	100.00000	8.71638			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.04722	5.87500	100.03147			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.81500	100.00000	11.78638			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	11.91288	100.00000	11.88402			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	4.57322	100.00000	4.56315			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	22.82762	100.00000	22.78443			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.19086	100.00000	4.18164			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.86377	100.00000	5.85086			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	90.20714	100.00000	89.98925			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.59815	100.00000	11.57620			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	90.31260	100.00000	90.09601			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.75758	100.00000	9.73394			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.50661	100.00000	17.46420			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.71306	100.00000	17.67015			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.96367	100.00000	15.92500			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.41189	4.73000	105.39566			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	90.73942	100.00000	90.52182			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.18099	100.00000	16.14179			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.55342	100.00000	10.52785			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.74975	100.00000	11.72128			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.77039	100.00000	25.70796			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.35935	100.00000	13.32699			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.94607	100.00000	12.91471			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	89.88798	100.00000	89.67242			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	89.87693	100.00000	89.66139			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.54014	100.00000	61.41830			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.54633	100.00000	61.42448			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.57108	100.00000	61.44918			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	60.46842	100.00000	60.32193			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.21672	100.00000	11.19451			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.69749	100.00000	13.67037			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.20491	100.00000	11.18273			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.89014	100.00000	19.85077			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.19125	100.00000	14.16316			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.05916	100.00000	15.02268			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	54.32059	100.00000	54.18900			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	56.25532	100.00000	56.11904			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	54.38419	100.00000	54.25244			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	56.32381	100.00000	56.18736			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	54.54072	100.00000	54.40860			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	54.58965	100.00000	54.45740			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	55.10329	100.00000	54.96980			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	55.73434	100.00000	55.59932			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	56.13058	100.00000	55.99460			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.88006	100.00000	20.83356			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	43.52406	100.00000	43.41863		1,024,000,000,000.00	10,240,000	2,280,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.64377	100.00000	27.57681			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.25892	100.00000	17.20504			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.33006	100.00000	12.30019			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.42278	100.00000	10.39024			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.11043	100.00000	9.08836			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.30165	100.00000	0.30070			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.81240	100.00000	2.80621			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	6.95111	100.00000	6.93427			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.03251	100.00000	3.02576			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.30812	100.00000	11.28073			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	10.12190	100.00000	10.09738			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	82.75681	100.00000	82.57209			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	55.38457	100.00000	55.25040			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.38242	100.00000	7.36453			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	41.64556	100.00000	41.54467			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.24928	2.00000	103.24099			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	58.56896	100.00000	58.42708			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	59.95426	100.00000	59.80903			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	63.46344	100.00000	63.26531			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.98493	100.00000	0.98105			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.74304	100.00000	12.70325			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	61.32683	100.00000	61.13537			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	60.56454	100.00000	60.37545			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	9.32632	100.00000	9.28314			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.35066	100.00000	8.32458			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.44987	100.00000	15.40163			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.91423	100.00000	28.82196			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.55541	100.00000	18.49748			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On	19/07/2014	Spot Bond			100.00000	21.02451	100.00000	20.93104			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.91589	100.00000	28.85224		5,800,000,000,000.00	58,000,000	55,800,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	22.91901	100.00000	22.86856		10,000,000,000,000.00	100,000,000	4,300,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	99.54653	9.00000	99.51982			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.19042	8.00000	105.16527		640,000,000,000.00	80,000,000	20,000,000.00	
FRX18	On	14/04/2018	Spot Bond			100.00000	14.30975	100.00000	14.27808			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.29346	9.00000	101.27719			0.00	0	5,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.12028	100.00000	12.09345			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.68989	100.00000	13.65943			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.23056	100.00000	10.20792			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.88817	100.00000	13.85453			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.80156	100.00000	17.74598			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.92849	9.48500	102.90243			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.46327	100.00000	70.30646			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	71.03745	100.00000	70.90711			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.19534	100.00000	71.06026			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	96.31788	100.00000	96.07155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT18	On	30/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	94.48466	100.00000	94.24546			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	94.50010	100.00000	94.26086			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	94.59892	100.00000	94.35943			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	97.56684	100.00000	97.31276			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD178	On	05/11/2012			100.00000	99.99980	100.00000	99.99973			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.64091	100.00000	7.62239			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.53120	100.00000	9.50811			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	97.48277	100.00000	97.22891			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	97.62689	100.00000	97.37266			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	97.68694	100.00000	97.43255			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	97.90313	100.00000	97.64818			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	22.45047	100.00000	22.39609			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.74978	100.00000	12.40819		500,000,000,000.00	0.00	5,000,000	15,000,000.00
GRT03	On	15/10/2015			100.00000	12.70873	100.00000	12.67795			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.34643	100.00000	10.32136			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	19.40339	100.00000	19.35639		500,000,000,000.00	0.00	5,000,000	15,000,000.00
GSIZ16	On	23/09/2016			100.00000	10.69824	100.00000	10.67232			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	9.42057	100.00000	9.37914			0.00	0	8,000,000.00
HILC01	On	18/10/2012			100.00000	85.16874	100.00000	84.97604			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013			100.00000	56.17404	100.00000	56.03796			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B3On	19/07/2013	Spot Bond			100.00000	56.17404	100.00000	56.03796			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	51.34342	100.00000	51.24628			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	56.73842	100.00000	56.63077			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	56.65229	100.00000	56.51504			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.75729	100.00000	15.71912			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.19347	100.00000	17.15181			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	56.29550	100.00000	56.15912			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	56.77880	100.00000	56.64126			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.08908	100.00000	16.05011			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.52525	100.00000	17.48280			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	56.45239	100.00000	56.31562			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	57.00655	100.00000	56.86844			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.51566	100.00000	16.47566			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	17.95184	100.00000	17.90836			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	57.00907	100.00000	56.87096			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	57.31019	100.00000	57.17136			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	17.03705	100.00000	16.99577			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	57.69228	100.00000	57.55252			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2On	19/07/2013	Spot Bond			100.00000	58.70444	100.00000	58.56224			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	9.95298	100.00000	9.93107		457,200,000,000.00		4,572,000	36,072,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610			0.00	0	108,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.24462	100.00000	6.23081			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	9.31136	100.00000	9.29085			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	9.31136	100.00000	9.29085			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.38977	2.00000	100.38171			0.00	0	200,000,000.00
I2038	On 31/01/2038	Spot Bond			2.25000	100.39179	2.25000	100.38305		90,000,000,000.00		40,000,000	260,000,000.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.44692	2.50000	100.43707			0.00	0	350,000,000.00
IBC01	On 16/03/2015	Spot Bond			100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.10661	100.00000	99.83967			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	91.39303	100.00000	91.17066			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	92.70025	100.00000	92.47136			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	25.02483	100.00000	24.96974			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond			100.00000	62.03795	100.00000	61.88766			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	17.62047	100.00000	17.57778		220,000,000,000.00		2,200,000	1,100,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	16.71035	100.00000	16.66987			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	59.63392	100.00000	59.48946			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	42.45015	100.00000	42.34731			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.71028	100.00000	29.63830			0.00	0	30,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.53121	100.00000	36.45079			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.79275	100.00000	17.75358			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.57682	100.00000	14.54473			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.42004	100.00000	33.34607			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.67964	100.00000	26.61501			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	23.16965	100.00000	23.11353			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.67543	1.75000	106.66753			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.78783	8.27000	103.76473			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.13594	100.00000	22.21597			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.09417	100.00000	9.59442			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.06960	100.00000	5.05844			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.81240	100.00000	2.80621			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.55606	100.00000	17.50125			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.58890	100.00000	10.55584			160,000,000,000.00	1,600,000	800,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.92485	8.76500	102.90073			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.27802	100.00000	16.22719			160,000,000,000.00	1,600,000	800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On	15/06/2017	Spot Bond			100.00000	8.83285	100.00000	8.80527			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	59.76144	100.00000	59.62989			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.87175	100.00000	16.83442			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.87175	100.00000	16.83442			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.04027	5.00000	100.02685			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.45521	100.00000	15.40108			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.17545	100.00000	15.12230			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.99246	100.00000	20.94601			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.96706	100.00000	21.91384			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.96706	100.00000	21.91384			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.76225	100.00000	10.72865			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.23326	100.00000	8.21333			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.05525	100.00000	23.00450			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	58.84668	100.00000	58.71714			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.14210	100.00000	14.10783			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	87.93551	100.00000	87.73006			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	86.51720	100.00000	86.31831			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	85.14391	100.00000	84.95128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND231	On	31/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865		1,000,000,000,000.00	10,000,000	5,000,000.00	
IND233	On	14/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		53,500,000,000,000.00	535,000,000	370,000,000.00	
IND245	On	06/11/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	66.21413	100.00000	66.05372			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.05768	100.00000	15.02120			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.46727	100.00000	16.42737			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.35141	100.00000	15.31422			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	80.70006	100.00000	80.53193			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	92.69171	100.00000	92.46228			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.46888	100.00000	9.44594			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013	Spot Bond			100.00000	71.15701	100.00000	71.02201			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.26811	100.00000	25.20690			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.36416	100.00000	10.33904			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	93.07804	100.00000	92.84592			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	92.12335	100.00000	91.89588			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	90.74553	100.00000	90.52474			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	87.69984	100.00000	87.42142			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.35789	6.50000	100.34613			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	58.53059	100.00000	58.34786		2,000,000,000,000.00	20,000,000	0.00	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	91.24099	100.00000	91.02007		16,000,000,000,000.00	160,000,000	0.00	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	99.38042	100.00000	99.11821			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	56.51303	100.00000	56.33659			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	88.74598	100.00000	88.46154			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	89.05950	100.00000	88.77855			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	88.80612	100.00000	88.52685			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.51313	100.00000	12.47035			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	67.40331	100.00000	67.03297			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	81.60745	100.00000	81.52836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	54.53558	100.00000	54.64865			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.08761	100.00000	37.33556			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.08761	100.00000	37.33556			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	39.37480	100.00000	39.27941			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.59221	100.00000	35.50599			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.48869	100.00000	23.43179			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.17253	100.00000	19.58536			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	44.18057	100.00000	44.07353			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.21336	100.00000	17.15962			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.41325	100.00000	12.37449			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.43769	100.00000	10.40510			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.67036	8.80000	102.64621			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.72927	100.00000	35.65063			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.82121	100.00000	13.78773			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.34985	100.00000	14.31826		5,140,000,000,000.00	51,400,000	15,200,000.00	
IV012	On	26/11/2014	Spot Bond			100.00000	24.89937	100.00000	24.83905			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.96745	100.00000	17.92392			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	20.19269	100.00000	20.14800			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.12070	100.00000	10.09618			240,000,000,000.00	2,400,000	1,200,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.63868	100.00000	9.61533			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.02227	2.75000	100.01485			0.00	0	15,000,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.55928	2.60000	103.54919			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.36473	100.00000	10.33237			160,000,000,000.00	1,600,000	800,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.97812	100.00000	8.93864			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03102	100.00000	0.03088			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	66.50512	100.00000	66.35792			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	59.31354	100.00000	59.16985			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.75315	100.00000	17.71407			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.43158	100.00000	9.90820			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.27045	2.60000	102.25721			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667		200,000,000,000.00	2,000,000	1,000,000.00	
IVA232	On	08/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	58.82894	100.00000	58.68642			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.37624	100.00000	9.35352			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.52691	100.00000	26.46265			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.05421	100.00000	9.01440			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	74.48685	100.00000	74.18529			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	56.83365	100.00000	56.69596			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	56.49938	100.00000	56.36251			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	70.73126	100.00000	76.58155			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.53824	100.00000	72.37943			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	69.35067	100.00000	73.13704			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	63.65974	100.00000	63.51884			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	69.88641	100.00000	69.88640			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On	31/10/2027	Spot Bond			100.00000	16.64409	100.00000	16.60745			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	38.07794	100.00000	37.98570			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.39067	100.00000	16.35097			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	94.14747	100.00000	93.91558		1,140,000,000,000.00	11,400,000	17,700,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	79.00433	100.00000	100.00000			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	44.64075	100.00000	100.00000			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	57.30680	100.00000	57.16797			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.02244	100.00000	27.95455			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	98.02011	100.00000	97.76284			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	64.21964	100.00000	64.06407			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025 On	26/05/2014	Spot Bond			100.00000	30.93946	100.00000	30.86450			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	86.56918	100.00000	86.36738			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.51887	100.00000	20.46915			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.71369	100.00000	16.66151			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	82.18969	100.00000	82.00985			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	82.28945	100.00000	82.10899			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	37.98251	100.00000	37.89049			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	85.22143	100.00000	85.02642			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	96.42311	100.00000	96.17524			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.00653	100.00000	37.91446			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	65.79907	100.00000	65.63967			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.85621	100.00000	31.77903			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.75248	100.00000	27.68525			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.55786	100.00000	18.21583			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.89575	100.00000	3.88631			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	107.95921	8.00000	107.93608			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M On	13/12/2012	Spot Bond			100.00000	91.44778	100.00000	91.22474			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.67955	100.00000	22.62460			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.93916	100.00000	24.88397			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.99580	100.00000	24.94048			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.47859	100.00000	12.45098			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.28417	100.00000	8.26595			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.15065	100.00000	8.13272			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.79596	8.59000	102.77235			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.72195	9.34000	100.69697			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.77270	10.01000	100.74595			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.63190	100.00000	23.57960		33,120,000,000,000.00	331,200,000	88,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.01426	100.00000	12.98274			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.96868	100.00000	7.94937			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.55892	100.00000	11.53091			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	18.90405	100.00000	18.86243		25,000,000,000.00	250,000	28,800,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.49287	100.00000	17.43826			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.51475	8.78500	101.49091			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	63.75900	100.00000	63.60454			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On	31/05/2017	Spot Bond			8.00000	103.37516	8.00000	103.35300			0.00	0	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.25311	100.00000	29.18873			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.13763	100.00000	18.09771		3,880,000,000,000.00	38,800,000	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.24209	100.00000	12.21514			0.00	0	4,000,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	43.53857	100.00000	43.44222			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	7.00408	100.00000	6.98711			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07714	100.00000	0.07696			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.33857	100.00000	7.32079			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.42979	100.00000	7.41179			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.52102	100.00000	7.50280			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.59399	100.00000	7.57560			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.71562	100.00000	7.69694			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.77644	100.00000	7.75761			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.84942	100.00000	7.83041			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	8.03187	100.00000	8.01241			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	8.15350	100.00000	8.13375			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020	Spot Bond			100.00000	8.28730	100.00000	8.26722			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.40893	100.00000	8.38856			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.46974	100.00000	8.44923			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.19953	100.00000	9.17726			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	10.05096	100.00000	10.02661			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07714	100.00000	0.07696			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07714	100.00000	0.07696			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.59808	100.00000	26.53365			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	18.94845	100.00000	18.90255			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.54038	100.00000	17.49789			0.00	0	40,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.86204	100.00000	9.83815			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	92.94486	100.00000	92.71423			60,000,000,000.00	600,000	300,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.53735	100.00000	21.48995			0.00	0	22,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.48745	100.00000	14.45236			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.02704	100.00000	15.99176			0.00	0	6,600,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02074	100.00000	0.02071			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	56.66747	100.00000	56.53019			2,968,000,000,000.00	29,680,000	7,420,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.27107	100.00000	22.22178			0.00	0	9,400,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.85209	100.00000	15.81369			100,000,000,000.00	1,000,000	500,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.10600	100.00000	8.08636			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.42741	100.00000	35.34944			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.90330	100.00000	28.83328			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.28859	100.00000	17.25054			0.00	0	10,700,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.19164	100.00000	11.16453			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	70.93485	100.00000	70.77600			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	82.94822	100.00000	82.76430			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	63.03584	100.00000	62.88313			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.84393	100.00000	23.79882			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	39.67088	100.00000	39.59582			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.74132	100.00000	22.69829			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.56682	100.00000	21.52601			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	18.38513	100.00000	18.34059			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	62.07117	100.00000	61.92080			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	60.15525	100.00000	60.00952			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	59.97206	100.00000	59.82678			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	59.97206	100.00000	59.82678			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53 On	26/03/2013	Spot Bond			100.00000	59.97206	100.00000	59.82678			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.17547	100.00000	17.13386			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.61304	100.00000	16.57280			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.27466	100.00000	16.23522			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.91586	100.00000	17.87245			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.97778	100.00000	9.95891			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.10578	100.00000	14.07161			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.82775	100.00000	9.80916			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.11443	100.00000	12.08509			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.74225	100.00000	12.71138			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.04530	100.00000	12.01612			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.69724	100.00000	11.66891			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	88.59764	100.00000	88.45856			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	43.63732	100.00000	43.53160			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	28.60872	100.00000	29.93209			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	28.53183	100.00000	29.83534			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	17.08836	100.00000	17.01238			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	98.76139	100.00000	98.50011			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	21.42985	100.00000	21.38269			0.00	0	0.00
NED12A	On	14/12/2012	Spot Bond			100.00000	91.16864	100.00000	90.94681			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	77.09709	100.00000	76.94259			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	49.32762	100.00000	49.21904			0.00	0	500,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	39.89570	100.00000	39.80693			0.00	0	5,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	7.94008	100.00000	7.92084			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	18.26962	100.00000	18.22940			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	12.79128	100.00000	12.76030			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.21115	100.00000	9.19051			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.69940	100.00000	9.67806			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.56216	100.00000	12.53173			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.35150	6.82500	101.33287			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.30406	6.58500	101.28608			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	64.69427	100.00000	64.53754		450,000,000,000.00	4,500,000	2,500,000.00	
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.26758	100.00000	17.21367			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			100.00000	12.80067	100.00000	12.76966			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.37127	6.92500	101.35236			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	64.90398	100.00000	64.74674			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.45363	100.00000	17.39913			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	13.03917	100.00000	13.00759			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.45033	7.32500	101.43032			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	65.18359	100.00000	65.02568			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.79633	100.00000	17.74077			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	96.68915	100.00000	96.43995			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	65.20980	100.00000	65.05183			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	96.83178	100.00000	96.58221			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	65.44281	100.00000	65.28428			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	96.90310	100.00000	96.65335			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	65.73408	100.00000	65.57483			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	66.11272	100.00000	65.95256			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	10.64221	100.00000	10.61642			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	101.62618	8.21500	101.60372			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	51.06700	100.00000	50.95327			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	35.48301	100.00000	35.40491			24,840,000,000,000.00	248,400,000	124,200,000.00
NRA018	On	30/11/2018			100.00000	14.63584	100.00000	14.60344			500,000,000,000.00	5,000,000	7,500,000.00
NRA01U	On	31/03/2013			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	15.12433	100.00000	15.09103			220,000,000,000.00	2,200,000	1,000,000.00
NRA023	On	31/05/2023			100.00000	7.11998	100.00000	7.10405			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	14.11643	100.00000	14.08518			620,000,000,000.00	6,200,000	6,100,000.00
NTC09	On	18/04/2013			100.00000	56.73405	100.00000	56.59662			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	27.63853	100.00000	27.57158			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	27.49065	100.00000	27.42406			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	11.28671	100.00000	11.25937			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	19.12307	100.00000	19.53348			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	46.03941	100.00000	45.83695			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	9.09420	100.00000	9.05421			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	11.58997	100.00000	11.56189			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	11.63909	100.00000	11.61089			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	11.66856	100.00000	11.64029			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	12.37591	100.00000	12.34592			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	13.16183	100.00000	13.12996			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			100.00000	18.07393	100.00000	18.03015			0.00	0	0.00
OML01	On	27/10/2015			100.00000	17.70665	100.00000	17.66746		32,400,000,000,000.00	324,000,000	110,400,000.00	
OTCA03	On	31/07/2012			100.00000	77.01877	100.00000	77.01876			0.00	0	0.00
OTCA05	On	30/04/2013			100.00000	55.19920	100.00000	55.31066			0.00	0	130,000,000.00
OTCA06	On	30/04/2014			100.00000	27.15480	100.00000	27.48608			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	55.12546	100.00000	55.23710			0.00	0	122,800,000.00
OTCA08	On	30/04/2014			100.00000	26.95579	100.00000	27.28755			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	11.46889	100.00000	11.44111			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	82.33182	100.00000	82.15087			0.00	0	0.00
OTCA2U	On	31/07/2016			100.00000	3.95378	100.00000	100.00000		55,500,000,000,000.00	555,000,000	555,000,000.00	
OTCB1U	On	31/10/2012			100.00000	82.66345	100.00000	82.48177			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	11.56613	100.00000	11.54425			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.58770	100.00000	17.54509			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.08939	100.00000	4.07949			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	60.11350	100.00000	59.92376			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	98.06874	100.00000	97.81335			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.00000	29.69247	100.00000	29.62054			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	76.81092	100.00000	76.65730			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	90.91324	100.00000	90.69257			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	61.01110	100.00000	60.86330			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	61.17599	100.00000	61.02779			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	42.04066	100.00000	41.93881			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	90.95800	100.00000	90.73723			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	29.84377	100.00000	29.77148			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	76.97733	100.00000	76.82337			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	61.45077	100.00000	61.30191			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	42.11638	100.00000	42.01434			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	91.03635	100.00000	90.81539			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	30.18199	100.00000	30.10887			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	61.94540	100.00000	61.79534			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	91.23781	100.00000	91.01635			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	30.55579	100.00000	30.48177			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	62.38507	100.00000	62.23394			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	32.10707	100.00000	32.02930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A3	On	01/10/2012			100.00000	87.40954	100.00000	87.20387			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	87.43106	100.00000	87.22533			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	87.51714	100.00000	87.31122			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.96732	100.00000	17.92777			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00194	100.00000	0.00193			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.50000	127.78675	5.46000	127.89693		338,188,886,750,000.00	488,888,500	29,610,775,000.00	
R158P	On	15/09/2015			100.00000	7.98547	100.00000	7.96790			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.54910	100.00000	3.54129			0.00	0	0.00
R179	On	01/08/2013			100.00000	50.22084	100.00000	50.11030			0.00	0	0.00
R186	On	21/12/2026			7.33000	129.10698	7.31000	129.29135		295,684,625,463,870.00	338,966,639	10,862,692,196.00	
R187P	On	21/12/2026			100.00000	0.00086	100.00000	0.00086			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
R189	On	31/03/2013			218.72112	85.31803	218.71539	84.97348		439,939,816,469,280.00	011,419,000	1,168,788,000.00	
R197	On	07/12/2023			1.55000	268.35466	1.58000	267.61592		199,960,850,000.00	129,007,000	131,916,893.00	
R201	On	21/12/2014			4.94000	109.48386	4.92000	109.51615		20,220,655,000,000.00	093,250,000	2,594,100,000.00	
R202	On	07/12/2033			2.14000	196.92360	2.14000	196.90699		2,863,474,698,460.00	338,072,289	1,197,104,319.00	
R2023	On	28/02/2023			8.00000	100.53175	8.00000	100.47544		56,024,800,000,000.00	003,100,000	3,236,200,000.00	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			5.92500	113.28482	5.89500	113.40576			95,006,504,025,000.00	034,853,000	6,327,090,560.00
R204	On	21/12/2018	Spot Bond			6.23000	110.13405	6.20000	110.28054			84,919,602,516,140.00	630,754,818	4,911,918,430.00
R2048	On	28/02/2048	Spot Bond			8.75000	102.40741	8.75000	102.33783			16,673,125,000,000.00	905,500,000	1,062,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	27.53739	100.00000	27.47068			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.05000	103.76378	5.01000	103.80635			31,909,485,500,000.00	318,710,000	3,382,429,534.00
R207	On	15/01/2020	Spot Bond			6.51000	104.68234	6.48000	104.84385			72,633,467,046,000.00	157,214,600	8,187,448,000.00
R208	On	31/03/2021	Spot Bond			6.65000	102.94365	6.62500	103.08873			126,812,304,089,800.00	069,519,412	8,960,387,425.00
R209	On	31/03/2036	Spot Bond			7.96500	83.98252	7.96000	84.00999			217,974,889,350,000.00	366,590,000	8,281,883,000.00
R210	On	31/03/2028	Spot Bond			1.99000	150.38738	1.99000	150.37532			691,923,000,000.00	347,700,000	198,215,341.00
R211	On	31/01/2017	Spot Bond			0.55000	121.12277	0.55000	121.11779			759,000,000,000.00	380,000,000	1,576,100,000.00
R212	On	31/01/2022	Spot Bond			1.50500	123.45799	1.50500	123.44972			2,721,378,625,000.00	808,225,000	891,184,521.00
R213	On	28/02/2031	Spot Bond			7.78500	95.31869	7.78000	95.34500			52,687,696,680,000.00	767,848,000	3,308,318,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.75141	6.50000	102.73364			51,565,595,211,000.00	933,168,494	5,380,790,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	60.63969	100.00000	60.50621			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.42646	100.00000	40.33747			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.95097	100.00000	26.89165			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.96732	100.00000	17.92777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	11.97821	100.00000	11.95184			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.98547	100.00000	7.96790			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.32365	100.00000	5.31193			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.54910	100.00000	3.54129			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.88708	100.00000	48.77889			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.59139	100.00000	32.51926			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.72759	100.00000	21.67950			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.48506	100.00000	14.45300			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.65671	100.00000	9.63534			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.43781	100.00000	6.42356			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.29187	100.00000	4.28237			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.86125	100.00000	2.85491			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.90750	100.00000	1.90328			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.27167	100.00000	1.26885			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.84778	100.00000	0.84590			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.56518	100.00000	0.56393			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37679	100.00000	0.37596			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	0.25119	100.00000	0.25064			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16746	100.00000	0.16709			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11164	100.00000	0.11139			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07443	100.00000	0.07426			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04962	100.00000	0.04951			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03308	100.00000	0.03301			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02205	100.00000	0.02200			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01470	100.00000	0.01467			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00980	100.00000	0.00978			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00653	100.00000	0.00652			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00436	100.00000	0.00435			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00290	100.00000	0.00290			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00194	100.00000	0.00193			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00129	100.00000	0.00129			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00086	100.00000	0.00086			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	32.75026	100.00000	32.67092			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02On	15/07/2013	Spot Bond			100.00000	57.50099	100.00000	57.36168			0.00	0	0.00
RCSB03On	15/07/2016	Spot Bond			100.00000	13.05508	100.00000	13.02346			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.00000	18.84269	100.00000	18.78386			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.81229	100.00000	1.80432			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	93.67114	100.00000	93.43696			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	92.47703	100.00000	92.24926			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	61.60312	100.00000	61.41079			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	61.45775	100.00000	61.26162			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	16.27709	100.00000	16.23766			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	94.15445	100.00000	93.91906			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	90.73865	100.00000	90.52000			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	84.28907	100.00000	84.09794			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	20.36568	100.00000	20.31634			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.69461	5.87500	102.67854			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	99.91875	100.00000	99.65371			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	30.77556	100.00000	30.70100			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	65.31211	100.00000	65.15389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	65.68257	100.00000	65.52345			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	27.01182	100.00000	26.94638			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.31737	100.00000	14.28903			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.62367	100.00000	12.12179			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.33564	100.00000	13.81232			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.33564	100.00000	13.81232			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	48.11385	100.00000	47.90227			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	32.13099	100.00000	32.05315			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.38967	100.00000	24.34139			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.72899	100.00000	24.66908			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.16913	5.25000	100.15503			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.44155	100.00000	0.44049			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.40420	100.00000	2.39838			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	85.50186	100.00000	85.34323			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	71.00002	100.00000	71.00001			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.63032	100.00000	12.60237			0.00	0	5,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	7.51415	100.00000	7.49989			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	97.33073	100.00000	97.07793			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.36513	100.00000	15.33131		4,720,000,000,000.00		47,200,000	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.70312	100.00000	11.67477			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.72941	8.00000	108.70612		480,000,000,000.00		60,000,000	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.29108	100.00000	7.27342			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.67318	100.00000	8.65217			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00370	100.00000	0.00369		40,000,000,000.00		400,000	200,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.53831	100.00000	20.49310		1,540,000,000,000.00		15,400,000	26,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	63.22000	100.00000	63.08009		400,000,000,000.00		4,000,000	5,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.74859	100.00000	11.72259			0.00	0	7,300,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.36384	5.75000	122.34167			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.48899	100.00000	43.39326			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	60.83294	100.00000	60.69831			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	63.13545	100.00000	62.99648			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.70349	100.00000	12.67552			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.32674	100.00000	25.27099			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	63.20734	100.00000	63.06745			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.78804	100.00000	8.76676			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.35549	100.00000	31.27953			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.24538	100.00000	23.18907			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.23112	100.00000	10.20633			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	59.46224	100.00000	59.31818			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.67524	100.00000	45.56459			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.37222	100.00000	13.34278			0.00	0	14,700,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	32.44266	100.00000	32.36407			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.80940	100.00000	9.78564			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.25552	100.00000	8.23552			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.84403	100.00000	0.84216			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.72808	100.00000	8.70694			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	11.21463	100.00000	11.18981			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.15454	10.05000	102.12733			6,030,000,000.00	600,000	300,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.67574	100.00000	8.64865			220,000,000,000.00	2,200,000	1,100,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.42533	100.00000	17.38311			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.39030	100.00000	9.36098			160,000,000,000.00	1,600,000	800,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.12903	100.00000	8.10366			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.08503	8.00000	107.06972			0.00	0	2,600,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.56890	100.00000	9.54784			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.28442	100.00000	10.26179			0.00	0	1,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	67.32945	100.00000	67.18124			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.78822	100.00000	15.75346			300,000,000,000.00	3,000,000	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	58.17651	100.00000	58.04693			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.24993	100.00000	6.23610			220,000,000,000.00	2,200,000	1,100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.06960	100.00000	5.05844			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.36334	100.00000	11.33581			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	75.58912	100.00000	75.44809			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.53597	100.00000	2.52983			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04063	100.00000	0.04054			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.35789	6.50000	100.34613			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.22710	100.00000	11.19991			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	59.35133	100.00000	59.20755			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.20722	100.00000	17.16553			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.05019	100.00000	10.02585			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.00720	8.75000	101.99118			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.07637	100.00000	52.95825			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.51124	100.00000	17.47228		1,640,000,000,000.00	16,400,000	16,400,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.87367	100.00000	53.75445			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.70349	100.00000	12.67552		2,060,000,000,000.00	20,600,000	20,600,000	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	23.10528	100.00000	23.04931			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.88210	100.00000	10.85574			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.32448	100.00000	14.28978			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.46190	100.00000	9.43898		4,800,000,000,000.00	48,000,000	48,000,000	24,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.24846	100.00000	14.21692			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.32741	100.00000	16.27643		500,000,000,000.00	5,000,000	5,000,000	10,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.40621	100.00000	10.38101			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002 On	26/03/2017	Spot Bond			100.00000	9.96148	100.00000	9.93734			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	9.76034	100.00000	9.72987			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.79798	100.00000	8.77529			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	102.02082	6.75000	101.99762			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	22.39416	100.00000	22.35899			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.36838	7.25000	100.34895			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	11.64816	100.00000	11.61180			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	99.65772	8.75000	99.60083			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	102.82616	13.50000	102.73665			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	64.40996	100.00000	64.26702			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN920	On	16/08/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	79.52070	100.00000	99.99993			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	23.24426	100.00000	23.19282			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.87410	100.00000	11.84782			0.00	0	0.00
T018	On	15/07/2014			100.00000	29.59307	100.00000	29.52794			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	35.37289	100.00000	35.29503			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.87694	6.27500	99.86004			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	57.26203	100.00000	57.12331			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	56.43474	100.00000	56.29803			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.21130	100.00000	14.17687			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.48745	8.00000	102.46561			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.00244	6.27000	100.98537			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.93079	100.00000	29.87153			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	46.28267	100.00000	46.13818			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.28028	100.00000	7.25755			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.49054	100.00000	7.46716			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.11099	100.00000	8.09314			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.94261	100.00000	7.91781			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.90981	100.00000	8.88199			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.90476	100.00000	12.86447			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	84.03380	100.00000	83.84368			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.75385	100.00000	10.72779			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	83.97276	100.00000	83.78278			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	84.80663	100.00000	84.61477			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	84.14760	100.00000	83.95723			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	84.37521	100.00000	84.18432			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.57528	100.00000	6.55935			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.04309	100.00000	7.02602			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.35496	100.00000	7.33714			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	7.97870	100.00000	7.95937			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.39453	100.00000	8.37420			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	12.80231	100.00000	12.77130			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	10.46297	100.00000	10.43763			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	12.51835	100.00000	12.48803			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	10.70370	100.00000	10.67777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.19902	100.00000	7.18159			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.30299	100.00000	7.28529			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.35496	100.00000	7.33714			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.54321	100.00000	10.51767			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.70370	100.00000	10.67777			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.25534	100.00000	11.22807			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.87474	100.00000	7.85567			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.25534	100.00000	11.22807			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.05773	100.00000	12.02853			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.91432	100.00000	8.89272			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.00759	100.00000	11.97849			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.01956	100.00000	15.98076			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.07260	100.00000	13.04093			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.17001	100.00000	16.13084			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	40.55322	100.00000	40.45498			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.28813	100.00000	24.23437			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.62900	6.00000	102.61266			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.31177	100.00000	12.28467		203,140,000,000,000.00	031,400,000	1,033,400,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	14.38652	100.00000	14.35485			85,965,000,000,000.00	859,650,000	355,600,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.14976	100.00000	13.12082			58,584,000,000,000.00	585,840,000	159,480,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.75331	100.00000	13.72270			54,340,000,000,000.00	543,400,000	148,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.63957	100.00000	10.61614			4,725,000,000,000.00	47,250,000	31,350,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.08034	10.00000	100.05355			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.07835	9.75000	100.05222			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.07776	100.00000	10.05177			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On	27/06/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.10811	100.00000	15.07486			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	80.87247	100.00000	80.70257			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.75188	100.00000	27.68465			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.47822	100.00000	11.45041		3,400,000,000,000.00	34,000,000	17,000,000.00	
UTR043	On	06/04/2015	Spot Bond			100.00000	17.60237	100.00000	17.55973			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.44863	100.00000	15.41462			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.92473	100.00000	98.65951			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.41134	100.00000	46.29891			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.45188	100.00000	100.18257			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.37163	100.00000	46.26396			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.56317	100.00000	100.29357			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.91072	100.00000	46.79707			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.47832	100.00000	16.42687			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.54592	100.00000	10.51300			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	7.97671	100.00000	7.95182			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	71.05615	100.00000	70.92134			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	96.25705	100.00000	96.01086			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.36490	100.00000	18.32448		12,934,000,000,000.00	129,340,000	65,840,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	10.70138	100.00000	10.67753		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	19.69194	100.00000	19.64860		2,840,000,000,000.00	28,400,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	12.26103	100.00000	12.23405		3,645,000,000,000.00	36,450,000	18,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	10.79319	100.00000	10.76944		0.00	0	0.00	
WSP4	On	28/05/2020	Spot Bond			100.00000	10.59246	100.00000	10.56915		0.00	0	0.00	
WSP5	On	28/05/2021	Spot Bond			100.00000	10.50325	100.00000	10.48014		10,800,000,000,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	41.79899	100.00000	41.70748		0.00	0	0.00	
Z009	On	30/11/2013	Spot Bond			100.00000	34.14366	100.00000	34.06809		0.00	0	0.00	
Z014	On	30/06/2015	Spot Bond			100.00000	9.46218	100.00000	9.44135		0.00	0	0.00	
Z018	On	31/03/2014	Spot Bond			100.00000	26.05649	100.00000	25.99882		0.00	0	0.00	
Z019	On	30/06/2014	Spot Bond			100.00000	21.28990	100.00000	21.24303		0.00	0	0.00	
Z020	On	19/10/2015	Spot Bond			100.00000	7.40218	100.00000	7.38579		0.00	0	0.00	
Z025	On	30/11/2014	Spot Bond			100.00000	15.19672	100.00000	15.16327		0.00	0	0.00	
Z071	On	01/07/2015	Spot Bond			100.00000	9.44135	100.00000	9.42057		0.00	0	75,000,000.00	
Z083	On	30/09/2019	Spot Bond			100.00000	0.30145	100.00000	0.30079		0.00	0	0.00	
ZA001	On	01/09/2016	Spot Bond			100.00000	5.91600	100.00000	5.90480		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02382	100.00000	0.02378			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.91600	100.00000	5.90480			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.84902	100.00000	15.81895			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.39222	100.00000	11.37066			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.39222	100.00000	11.37066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On	20/10/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.20714	100.00000	10.18783			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.62918	100.00000	7.61470			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.78178	100.00000	6.76892			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.78178	100.00000	6.76892			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.41839	100.00000	6.40622			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.05615	100.00000	6.04424			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.68631	100.00000	5.67512			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>,928,327,861,274,550.00</b>	<b>,672,218,752</b>	<b>110,996,060,209.00</b>	
<b>Grand Total:</b>											<b>8,335,756,330,780.00</b>	<b>172,333,159</b>	<b>10,997,553,856.00</b>	