



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 06/08/2012

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			8.19500	8.19500	8.20650	8.20650		15.80	91,021,865.00	11,107	244,810.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,058.64360	1.05864	1,047.180	18.13	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.14360	0.00214	2.180	18.13	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			910.10080	0.91010	899.134	17.28	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			3.60080	0.00360	4.134	17.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			811.63780	0.81164	801.306	16.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			5.13780	0.00514	6.306	16.71	50,444.80	8,000	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			16.24560	0.01625	14.612	22.86	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,109.74560	1.10975	1,119.612	22.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			29.46190	0.02946	26.081	20.82	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			822.96190	0.82296	831.081	20.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			23.97920	0.02398	21.309	21.50	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			917.47920	0.91748	926.309	21.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			19.66170	0.01966	17.567	22.18	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,013.16170	1.01316	1,022.567	22.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			69.74060	0.06974	63.312	18.07	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			463.24060	0.46324	468.312	18.07	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			49.81450	0.04981	44.745	19.10	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			593.31450	0.59331	599.745	19.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			44.67730	0.04468	40.001	19.45	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			638.17730	0.63818	645.001	19.45	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			113.23800	0.11324	104.987	16.94	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			306.73800	0.30674	309.987	16.94	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			88.83920	0.08884	81.517	17.51	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			382.33920	0.38234	386.517	17.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			78.69750	0.07870	71.829	17.79	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			422.19750	0.42220	426.829	17.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			182.82750	0.18283	172.802	15.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			176.32750	0.17633	177.802	15.80	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			162.43460	0.16243	152.825	16.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			205.93460	0.20593	207.825	16.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			158.61330	0.15861	149.090	16.14	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			212.11330	0.21211	214.090	16.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			365.15980	0.36516	354.798	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			58.65980	0.05866	59.798	15.39	1,195,966.00	20,000	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			295.44620	0.29545	285.127	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			88.94620	0.08895	90.127	15.53	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			234.58250	0.23458	224.353	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			128.08250	0.12808	129.353	15.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			715.28970	0.71529	705.154	16.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			8.78970	0.00879	10.154	16.35	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			529.91820	0.52992	519.800	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			23.41820	0.02342	24.800	15.62	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			485.83750	0.48584	475.598	15.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			29.33750	0.02934	30.598	15.44	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.29000	8.29000	8.30090	8.30090		16.63	8,480,670.00	1,023	78,588.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			93.16690	0.09317	89.148	21.92	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,292.26690	1.29227	1,299.148	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			45.94320	0.04594	43.674	25.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,145.04320	2.14504	2,153.674	25.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			23.93100	0.02393	22.637	27.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,823.03100	2.82303	2,832.637	27.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			185.85480	0.18585	179.972	18.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			684.95480	0.68495	689.972	18.79	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			150.45730	0.15046	145.121	19.69	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			849.55730	0.84956	855.121	19.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			135.99090	0.13599	130.903	20.14	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			935.09090	0.93509	940.903	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			449.51490	0.44951	441.883	15.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			198.61490	0.19861	201.883	15.79	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			330.45300	0.33045	323.243	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			329.55300	0.32955	333.243	16.63	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			232.44000	0.23244	226.018	17.91	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			531.54000	0.53154	536.018	17.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			506.85630	0.50686	499.021	15.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			155.95630	0.15596	159.021	15.46	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			477.46220	0.47746	469.732	15.63	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			176.56220	0.17656	179.732	15.63	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.38960	8.38960	8.39910	8.39910		16.98	1,216,492.00	145	20,940.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			105.25120	0.10525	101.335	24.43	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,256.15120	2.25615	2,261.735	24.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			91.15380	0.09115	87.558	25.40	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,542.05380	2.54205	2,547.958	25.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			256.61810	0.25662	250.884	19.51	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			957.51810	0.95752	961.284	19.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			187.60140	0.18760	182.447	21.09	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,338.50140	1.33850	1,342.847	21.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			126.90980	0.12691	122.547	23.31	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	10.20	Put			1,927.80980	1.92781	1,932.947	23.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			629.43280	0.62943	622.749	15.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			230.33280	0.23033	233.149	15.55	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			577.18290	0.57718	570.587	15.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			278.08290	0.27808	280.987	15.91	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.48120	8.48120	8.48980	8.48980		17.39	0.00	0	4,687.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			453.83090	0.45383	448.783	18.19	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			724.03090	0.72403	727.583	18.19	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			459.79120	0.45979	454.749	18.12	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			709.99120	0.70999	713.549	18.12	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			456.79860	0.45680	451.752	18.15	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			716.99860	0.71700	720.552	18.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.58380	8.58380	8.59190	8.59190		17.93	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			580.73470	0.58073	576.428	18.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			988.83470	0.98883	992.628	18.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			967.10310	0.96710	964.499	16.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			375.20310	0.37520	380.699	16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.88580	8.88580	8.89490	8.89490		19.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,385.80910	1.38581	1,395.503	17.16	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			490.90910	0.49091	509.703	17.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.18780	9.18780	9.19790	9.19790		20.19	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.19500	8.19500	8.20650	8.20650		15.80	40,975.00	5	1,096.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			9,102.15040	0.09102	8,360.734	17.45	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			37,452.15040	0.37452	37,860.734	17.45	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			6,974.05810	0.06974	6,331.236	18.07	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			46,324.05810	0.46324	46,831.236	18.07	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.29000	8.29000	8.30090	8.30090		16.63	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			23,512.78670	0.23513	22,868.140	17.87	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			52,422.78670	0.52423	52,868.140	17.87	0.00	0	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			8.38960	8.38960	8.39910	8.39910			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			29,090.00000	0.29090	30,040.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.48120	8.48120	8.48980	8.48980		17.39	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			45,383.09100	0.45383	44,878.328	18.19	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			72,403.09100	0.72403	72,758.328	18.19	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			45,979.11780	0.45979	45,474.868	18.12	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			70,999.11780	0.70999	71,354.868	18.12	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			45,679.85620	0.45680	45,175.196	18.15	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			71,699.85620	0.71700	72,055.196	18.15	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.77720	12.77720	12.79060	12.79060		12.88	408,870.40	32	12,623.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,444.99070	1.44499	1,431.265	16.44	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			4.39070	0.00439	4.064	16.44	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			677.24400	0.67724	661.761	12.98	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			36.64400	0.03664	34.561	12.98	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			65.96090	0.06596	53.978	14.94	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			725.36090	0.72536	726.778	14.94	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			29.18530	0.02919	22.128	16.04	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,088.58530	1.08859	1,094.928	16.04	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.92470	12.92470	12.93710	12.93710		13.73	129,247.00	10	1,440.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			218.25570	0.21826	204.484	15.76	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			981.15570	0.98116	979.784	15.76	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			143.73730	0.14374	131.678	17.03	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,406.63730	1.40664	1,406.978	17.03	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			291.50710	0.29151	277.747	14.93	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			724.40710	0.72441	723.047	14.93	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			248.76690	0.24877	234.755	15.38	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			861.66690	0.86167	860.055	15.38	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.07950	13.07950	13.08940	13.08940		15.72	0.00	0	2,356.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			692.85290	0.69285	681.791	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,303.45290	1.30345	1,302.291	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			622.60970	0.62261	611.967	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,433.20970	1.43321	1,432.467	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			471.69950	0.47170	462.214	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,782.29950	1.78230	1,782.715	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			757.31120	0.75731	745.918	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,197.91120	1.19791	1,196.418	22.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10470	0.10470	0.10440	0.10440		18.26	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			99.07380	0.00099	99.451	20.03	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			659.07380	0.00659	629.451	20.03	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10610	0.10610	0.10570	0.10570		20.19	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			337.72770	0.00338	347.170	20.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			767.72770	0.00768	737.170	20.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.17110	10.17110	10.11980	10.11980		12.07	2,552,946.10	251	25,803.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			685.85390	0.68585	732.567	13.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			16.05390	0.01605	11.467	13.81	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			420.01590	0.42002	457.618	12.64	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			50.21590	0.05022	36.518	12.64	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			307.24240	0.30724	337.789	12.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			87.44240	0.08744	66.689	12.42	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			142.20840	0.14221	154.372	12.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			222.40840	0.22241	183.272	12.22	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			8.82430	0.00882	8.814	16.01	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,089.02430	1.08902	1,037.714	16.01	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			7.66610	0.00767	7.613	16.17	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,137.86610	1.13787	1,086.513	16.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.30130	10.30130	10.24850	10.24850		13.32	0.00	0	52,964.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			129.24420	0.12924	137.199	15.44	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			880.74420	0.88074	835.899	15.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			115.16920	0.11517	122.246	15.77	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			966.66920	0.96667	920.946	15.77	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			74.36360	0.07436	79.023	17.07	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,325.86360	1.32586	1,277.723	17.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			270.99260	0.27099	288.324	13.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			422.49260	0.42249	387.024	13.61	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			159.93230	0.15993	169.821	14.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			731.43230	0.73143	688.521	14.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			137.03230	0.13703	145.473	15.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			838.53230	0.83853	794.173	15.28	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			813.38970	0.81339	858.752	12.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			64.88970	0.06489	57.452	12.90	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			307.60790	0.30761	327.207	13.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			359.10790	0.35911	325.907	13.32	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.43960	10.43960	10.38390	10.38390		13.74	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			270.09850	0.27010	281.026	15.03	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			856.19850	0.85620	811.426	15.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.72170	10.72170	10.66140	10.66140		14.40	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			545.39940	0.54540	554.858	15.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,083.99940	1.08400	1,033.158	15.17	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.94859	104.94859	104.94859	104.94859			0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.89432	106.89432	106.90954	106.90954			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,919.54000	6.91954	6,904.320		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			6,909.54000	6.90954	6,894.320		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			6,899.54000	6.89954	6,884.320		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	02/08/2012	Bond Future			102.58693	102.58693	102.58693	102.58693			0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.11951	104.11951	104.13101	104.13101			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,141.01000	5.14101	5,129.510		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,131.01000	5.13101	5,119.510		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,121.01000	5.12101	5,109.510		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			109.27964	109.27964	109.27964	109.27964			0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.11658	111.11658	111.12885	111.12885			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,138.85000	7.13885	7,126.580		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,128.85000	7.12885	7,116.580		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,118.85000	7.11885	7,106.580		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			474.72400	474.72400	475.37200	475.37200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			481.54200	481.54200	482.20300	482.20300			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			426.54300	426.54300	426.95600	426.95600			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			432.66900	432.66900	433.09100	433.09100			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.63340	8.63340	8.62530	8.62530		11.70	2,598,653.40	301	7,949.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			267.38520	0.26739	270.111	11.96	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			62.08520	0.06209	56.711	11.96	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.66560	8.66560	8.65690	8.65690		12.37	0.00	0	9,894.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			365.32690	0.36533	368.075	12.37	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			168.42690	0.16843	162.475	12.37	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.69860	8.69860	8.69100	8.69100		12.70	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			437.95420	0.43795	438.694	12.50	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			256.95420	0.25695	250.094	12.50	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.74600	8.74600	8.73590	8.73590		14.22	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.19220	8.19220	8.20210	8.20210		11.36	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			102.13110	0.10213	95.315	11.72	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			170.03110	0.17003	173.115	11.72	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.27080	8.27080	8.28000	8.28000		11.85	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			208.67420	0.20867	204.316	12.23	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			278.67420	0.27867	283.516	12.23	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.25190	0.25190	0.25550	0.25550			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.02420	0.02420	0.02250	0.02250			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.20810	0.20810	0.20440	0.20440			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02920	0.02920	0.02950	0.02950			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.25420	0.25420	0.25450	0.25450			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.06310	0.06310	0.06690	0.06690			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.09560	0.09560	0.09840	0.09840			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.47560	8.47560	8.43420	8.43420		13.25	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			44.53400	0.04453	42.213	15.56	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			520.33400	0.52033	476.613	15.56	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.59480	8.59480	8.55280	8.55280		15.29	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			173.77990	0.17378	179.300	17.10	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			660.97990	0.66098	624.500	17.10	0.00	0	0.00
DAAT On	06/08/2012	Any day expiry			8.15180	8.15180	8.16190	8.16190		17.51	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
DAAT	On	06/08/2012	Any day expiry	8.30	Call			9.57820	0.00958	0.000	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.30	Put			147.67820	0.14768	148.200	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.39	Call			3.42730	0.00343	0.000	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.39	Put			231.52730	0.23153	238.200	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.40	Call			3.06120	0.00306	0.000	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.40	Put			241.16120	0.24116	248.200	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.41	Call			2.73540	0.00274	0.000	17.51	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.41	Put			250.83540	0.25084	258.200	17.51	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry			8.15230	8.15230	8.16000	8.16000		17.03	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.14	Call			0.00000	0.00000	64.706	17.15	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.14	Put			0.00000	0.00000	52.406	17.15	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.15	Call			0.00000	0.00000	59.142	17.03	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.15	Put			0.00000	0.00000	56.842	17.03	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.16	Call			0.00000	0.00000	54.766	17.18	0.00	1,050	1,050.00
DAAU	On	10/08/2012	Any day expiry	8.16	Put			0.00000	0.00000	62.466	17.18	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry			6.69200	6.69200	6.67670	6.67670		16.17	0.00	4,000	7,000.00
DANZ	On	07/08/2012	Any day expiry	6.64	Call			63.56830	0.06357	58.926	17.74	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.64	Put			26.86830	0.02687	6.926	17.74	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Call			56.85960	0.05686	50.894	17.48	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Put			30.15960	0.03016	8.894	17.48	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Call			50.49000	0.05049	43.318	17.22	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Put			33.79000	0.03379	11.318	17.22	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Call			33.61360	0.03361	23.977	16.44	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Put			46.91360	0.04691	21.977	16.44	0.00	0	15,000.00
DANZ	On	07/08/2012	Any day expiry	6.71	Call			25.56910	0.02557	15.217	16.52	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.71	Put			58.86910	0.05887	33.217	16.52	0.00	0	5,000.00
DAUS	On	31/08/2012	Any day expiry			8.17560	8.17560	8.18740	8.18740		15.68	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			791.00000	0.79100	778.000	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	2.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			483.00000	0.48300	469.000	16.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			16.00000	0.01600	13.000	16.24	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			113.00000	0.11300	100.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			176.00000	0.17600	174.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			45.00000	0.04500	37.000	16.99	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			368.00000	0.36800	371.000	16.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.20700	8.20700	8.21860	8.21860		15.97	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			191.00000	0.19100	182.000	16.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			222.00000	0.22200	225.000	16.23	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			111.00000	0.11100	104.000	17.61	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			402.00000	0.40200	407.000	17.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			827.00000	0.82700	817.000	16.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			8.00000	0.00800	10.000	16.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			533.00000	0.53300	523.000	15.47	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			34.00000	0.03400	36.000	15.47	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.24270	8.24270	8.25420	8.25420		16.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			592.00000	0.59200	582.000	15.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			58.00000	0.05800	59.000	15.13	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			263.00000	0.26300	256.000	16.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			259.00000	0.25900	263.000	16.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			177.00000	0.17700	170.000	17.51	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			433.00000	0.43300	437.000	17.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			873.00000	0.87300	863.000	15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			19.00000	0.01900	20.000	15.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.27490	8.27490	8.28600	8.28600		16.38	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			646.00000	0.64600	636.000	15.25	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			80.00000	0.08000	81.000	15.25	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			233.00000	0.23300	226.000	17.53	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			457.00000	0.45700	461.000	17.53	0.00	0	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	27/12/2012	Any day expiry			8.30390	8.30390	8.31470	8.31470		16.60	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			279.00000	0.27900	273.000	17.47	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			474.00000	0.47400	479.000	17.47	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			691.00000	0.69100	682.000	15.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			96.00000	0.09600	98.000	15.29	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			107.39036	107.39036	107.39036	107.39036			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			1,400.36000	1.40036	1,400.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			1,390.36000	1.39036	1,390.360		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			1,380.36000	1.38036	1,380.360		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			8.58500	92.44746	8.58500	92.44746			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.58261	90.63339	8.56902	90.75387			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			5,340.98000	5.34098	5,220.500		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			8.67209	91.93508	8.65799	92.05789			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			1,038.04000	1.03804	1,160.850		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			949.35000	0.94935	1,072.160		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			860.79000	0.86079	983.600		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			426.29900	426.29900	426.76600	426.76600			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			228,060.00000	22.80600	223,390.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			432.48300	432.48300	432.89800	432.89800			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			920.00000	0.09200	5,070.000		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			1,020.00000	0.10200	5,170.000		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			1,120.00000	0.11200	5,270.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.60800	185.60800	185.17400	185.17400			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.27400	188.27400	187.83400	187.83400			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			501.89500	501.89500	502.18400	502.18400			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			508.87400	508.87400	509.16500	509.16500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.03000	94.97000	5.02000	94.98000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				4.96000	95.04000	4.96000	95.04000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.89000	95.11000	4.89000	95.11000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.84000	95.16000	4.84000	95.16000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.84000	95.16000	4.84000	95.16000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.84000	95.16000	4.83000	95.17000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.90000	95.10000	4.90000	95.10000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.02000	94.98000	5.03000	94.97000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.15000	94.85000	5.15000	94.85000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.30000	94.70000	5.30000	94.70000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.43000	94.57000	5.45000	94.55000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.71290	6.71290	6.69770	6.69770		10.74	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				164.16720	0.16417	172.428	11.01	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				56.46720	0.05647	49.528	11.01	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.76500	6.76500	6.74860	6.74860		12.11	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				260.09320	0.26009	268.216	12.12	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				141.49320	0.14149	133.216	12.12	0.00	0	0.00
R023 On	01/11/2012	Bond Future				6.99015	106.93800	6.96040	107.16208			0.00	0	561.00
R023 On	01/11/2012	Bond Future	7.04	Call				598.19000	0.59819	374.110		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				673.03000	0.67303	448.950		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				747.80000	0.74780	523.720		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.05428	108.47391	7.02325	108.70185			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call				123.12000	0.12312	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put				0.00000	0.00000	104.820		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call				196.54000	0.19654	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put				0.00000	0.00000	31.400		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Call				269.89000	0.26989	41.950		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.09705	105.97663	7.06490	106.20808			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			179.72000	0.17972	411.170		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			107.50000	0.10750	338.950		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			35.34000	0.03534	266.790		0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.51500	127.81400	5.51500	127.81400		2.32	0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.47569	122.87454	5.44320	122.97042		2.39	30,718,635.00	250	14,999.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,214.68000	1.21468	1,135.570	2.45	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			225.42000	0.22542	242.190	2.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,367.37000	2.36737	2,274.510	2.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			43.59000	0.04359	46.610	2.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.49273	124.63932	5.45593	124.73738		2.31	62,319,660.00	500	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,353.92000	2.35392	2,267.410	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			182.67000	0.18267	194.220	2.46	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.46499	119.46444	5.42384	119.56432		2.65	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			987.85000	0.98785	935.190	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,191.69000	1.19169	1,238.910	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			999.64000	0.99964	946.620	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,179.14000	1.17914	1,226.000	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			1,011.51000	1.01151	958.120	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,166.68000	1.16668	1,213.170	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			7.33500	129.15625	7.33500	129.15625		11.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.33273	131.51386	7.31866	131.65946		11.57	0.00	0	34,190.00
R186	On	01/11/2012	Bond Future	7.82	Call			6,199.38000	6.19938	6,048.550	11.85	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,152.15000	1.15215	1,146.920	11.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,573.87000	7.57387	7,419.890	12.00	1,483,978.00	200	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			783.12000	0.78312	774.740	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,694.93000	11.69493	11,541.420	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			241.90000	0.24190	233.990	12.44	46,798.00	200	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,396.86000	14.39686	14,246.470	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			93.66000	0.09366	88.870	12.44	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.39814	128.11190	7.38349	128.26038		12.19	6,405,595.00	50	990.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,742.97000	2.74297	2,654.130	11.94	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,718.00000	6.71800	6,777.640	11.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,521.82000	11.52182	11,374.420	13.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,140.69000	1.14069	1,141.770	13.00	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.44727	129.78733	7.43211	129.93837		12.93	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,562.98000	5.56298	5,454.340	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,983.84000	5.98384	6,026.240	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,611.59000	5.61159	5,502.520	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,932.33000	5.93233	5,974.300	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,660.42000	5.66042	5,550.930	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,881.15000	5.88115	5,922.700	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
R189	On	02/08/2012	Bond Future			218.74404	218.74404	218.74404	218.74404			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future			214.71056	214.71056	214.89816	214.89816			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,091.84000	4.09184	4,279.440		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			4,101.84000	4.10184	4,289.440		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,111.84000	4.11184	4,299.440		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			268.42809	268.42809	268.42809	268.42809			0.00	0	0.00
R197	On	01/11/2012	Bond Future			273.11652	273.11652	272.30168	272.30168			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,311.68000	5.31168	6,126.520		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,301.68000	5.30168	6,116.520		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,291.68000	5.29168	6,106.520		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			4.97500	109.46073	4.97500	109.46073		1.64	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.85269	111.06215	4.81811	111.13461		1.54	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			729.92000	0.72992	670.910		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			120.23000	0.12023	133.680		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.76959	108.24831	4.72922	108.32249		1.51	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			743.30000	0.74330	692.210		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			283.63000	0.28363	306.720		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.62587	109.66394	4.57906	109.73955		1.61	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			255.14000	0.25514	231.930		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,131.17000	1.13117	1,183.570		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			259.99000	0.25999	236.480		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,119.69000	1.11969	1,171.790		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.06	Call			264.91000	0.26491	241.090	1.57	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,108.27000	1.10827	1,160.060	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			196.99006	196.99006	196.99006	196.99006			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.33037	200.33037	200.51023	200.51023			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,520.23000	8.52023	8,340.370		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,510.23000	8.51023	8,330.370		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			8,500.23000	8.50023	8,320.370		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			5.91500	113.40291	5.91500	113.40291		4.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.88276	111.04781	5.85180	111.18474		4.54	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,448.77000	4.44877	4,313.890		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			52.47000	0.05247	54.520		0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.92140	112.64270	5.88807	112.78230		4.77	22,528,540.00	200	5,430.00
R203	On	07/02/2013	Bond Future	6.11	Call			2,053.35000	2.05335	1,958.290		0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,127.86000	1.12786	1,172.400		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,600.20000	4.60020	4,473.040		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			297.21000	0.29721	309.650		0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.93286	109.95688	5.89733	110.09879		5.15	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,931.37000	1.93137	1,849.580		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,960.68000	1.96068	2,020.800		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,951.74000	1.95174	1,869.480		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,941.07000	1.94107	2,000.720		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,972.22000	1.97222	1,889.490		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Put			1,921.59000	1.92159	1,980.770	5.14	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			6.20500	110.34510	6.20500	110.34510		5.90	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.18017	112.16624	6.14972	112.32818		5.85	0.00	0	3,787.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,598.38000	5.59838	5,438.660	6.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			79.11000	0.07911	81.330	6.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.22583	109.74615	6.19349	109.91111		6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,796.30000	5.79630	5,645.140	6.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			370.25000	0.37025	384.050	6.60	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.25200	111.18124	6.21792	111.34882		6.51	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,679.25000	2.67925	2,576.910	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,325.19000	2.32519	2,390.430	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,705.91000	2.70591	2,603.040	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,302.84000	2.30284	2,367.550	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,732.71000	2.73271	2,629.320	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,280.66000	2.28066	2,344.850	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.06000	103.80602	5.06000	103.80602		0.90	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.92540	105.25383	4.88799	105.29757		0.81	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			316.53000	0.31653	285.760	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			127.32000	0.12732	140.290	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.78110	103.00015	4.73168	103.04515		0.71	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			308.07000	0.30807	283.060	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			282.28000	0.28228	302.270	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future			4.47241	104.34723	4.40538	104.39328		0.65	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			113.31000	0.11331	102.110	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			815.22000	0.81522	850.070	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			114.83000	0.11483	103.510	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			809.79000	0.80979	844.520	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			116.37000	0.11637	104.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			804.38000	0.80438	839.000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.47500	104.96469	6.47500	104.96469		6.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.45999	106.71937	6.42984	106.89555		7.25	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,561.61000	6.56161	6,387.220	7.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			92.39000	0.09239	94.180	7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.51225	104.61227	6.48048	104.79161		7.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,797.27000	6.79727	6,631.090	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			386.05000	0.38605	399.210	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.54861	105.98034	6.51536	106.16248		7.77	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,615.32000	2.61532	2,511.530	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,029.59000	3.02959	3,107.940	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,642.04000	2.64204	2,537.660	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,001.22000	3.00122	3,078.980	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,668.90000	2.66890	2,563.950	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,973.03000	2.97303	3,050.220	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	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.63000	103.14788	6.63000	103.14788		7.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.60716	101.58677	6.57718	101.77900		8.47	1,117,454.47	11	9,422.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	6.81	Call			2,545.33000	2.54533	2,395.930	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,064.34000	1.06434	1,107.170	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,917.06000	5.91706	5,730.260	8.98	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			202.47000	0.20247	207.900	8.98	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			7,015.60000	7.01560	6,825.600	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			115.99000	0.11599	118.220	9.12	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.66080	103.04583	6.62940	103.24145		8.44	41,218,332.00	400	700.00
R208	On	07/02/2013	Bond Future	6.00	Call			953.18000	0.95318	886.540	8.16	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,975.24000	4.97524	5,104.220	8.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,352.82000	7.35282	7,172.610	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			482.01000	0.48201	497.420	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.69630	100.99874	6.66362	101.19739		9.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			3,147.38000	3.14738	3,029.140	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,230.31000	3.23031	3,310.720	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			3,177.75000	3.17775	3,058.900	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,199.79000	3.19979	3,279.590	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			3,117.17000	3.11717	2,999.530	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,261.05000	3.26105	3,342.060	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			7.97000	84.00889	7.97000	84.00889		16.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future			7.94589	82.72948	7.93186	82.85698		17.51	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			9,218.75000	9.21875	9,081.100	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			401.57000	0.40157	391.420	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.00873	83.91762	7.99425	84.04745		17.82	0.00	0	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	07/02/2013	Bond Future	9.06	Call			10,044.82000	10.04482	9,914.840	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,281.68000	1.28168	1,281.530	18.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.05667	81.87203	8.04180	82.00396		19.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			5,308.91000	5.30891	5,210.000	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,771.06000	5.77106	5,804.080	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			5,351.28000	5.35128	5,252.040	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,723.90000	5.72390	5,756.590	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			5,393.82000	5.39382	5,294.230	19.59	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,677.06000	5.67706	5,709.400	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			150.62905	150.62905	150.62905	150.62905			0.00	0	0.00
R210	On	01/11/2012	Bond Future			151.26415	151.26415	151.27906	151.27906			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			6,289.06000	6.28906	6,274.150		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			6,279.06000	6.27906	6,264.150		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			6,269.06000	6.26906	6,254.150		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			121.14270	121.14270	121.14270	121.14270			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.69849	122.69849	122.72271	122.72271			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			732.71000	0.73271	708.490		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			722.71000	0.72271	698.490		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			712.71000	0.71271	688.490		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			123.49105	123.49105	123.49105	123.49105			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.34978	125.34978	125.21009	125.21009			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,220.09000	3.22009	3,359.780		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			3,210.09000	3.21009	3,349.780		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			3,200.09000	3.20009	3,339.780		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			7.76500	95.58148	7.76500	95.58148		14.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.75297	93.97956	7.73893	94.10859		15.25	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,892.01000	2.89201	2,777.590		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,790.25000	2.79025	2,804.860		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			9,501.83000	9.50183	9,363.260		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			362.32000	0.36232	352.780		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.81967	95.32928	7.80513	95.46080		15.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			10,341.40000	10.34140	10,209.950		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,152.68000	1.15268	1,152.750		0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.86760	93.03912	7.85264	93.17283		17.14	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			5,415.16000	5.41516	5,314.910		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,528.36000	5.52836	5,561.820		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			5,458.74000	5.45874	5,358.140		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,482.37000	5.48237	5,515.480		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Call			5,502.50000	5.50250	5,401.550	17.07	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,436.68000	5.43668	5,469.440	17.07	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			7.98500	86.21048	7.98500	86.21048			0.00	0	0.00
R214	On	01/11/2012	Bond Future			7.96404	84.81922	7.94994	84.95583			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			387.18000	0.38718	250.570		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			483.37000	0.48337	346.760		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			579.38000	0.57938	442.770		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.28170	1.28170	1.28390	1.28390		15.41	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			123.52940	0.01235	108.294	16.28	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			584.52940	0.05845	591.294	16.28	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.29030	1.29030	1.29290	1.29290		16.15	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			334.32590	0.03343	319.102	16.97	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			805.32590	0.08053	816.102	16.97	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>273,535,122.17</b>	<b>47,735</b>	<b>1 432 826.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.44291	100.00000	10.39238			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.61979	100.00000	21.52471		250,000,000,000.00		2,500,000	1,250,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.37615	100.00000	9.33078			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On	22/03/2019	Spot Bond			5.00000	127.34711	5.00000	127.31294			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	98.44154	100.00000	97.93541			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.81784	100.00000	21.72190			0.00	0	16,883,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.81548	100.00000	37.64918			1,900,000,000.00	19,000	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	8.65851	100.00000	8.61662			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.72127	100.00000	14.65654			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	42.01795	100.00000	41.81461			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	30.21199	100.00000	30.07757			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	6.34762	100.00000	6.31956			0.00	0	1,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.42448	100.00000	18.33533			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.87909	100.00000	29.73450			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.54465	100.00000	11.48879			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.66203	100.00000	8.62012			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.48316	100.00000	8.44210			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.60704	100.00000	8.56539			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.69993	100.00000	26.58252			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.99640	100.00000	18.90447			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	28.77485	100.00000	28.64832			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.63080	100.00000	22.52128		5,540,000,000,000.00	55,400,000	55,400,000	55,400,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.50162	100.00000	18.41209			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.92119	100.00000	10.86834			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	75.18958	100.00000	74.85530			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.25906	100.00000	53.02484			0.00	0	1,808,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	43.73198	100.00000	43.52034			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	67.91492	100.00000	67.58626			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	84.96124	100.00000	84.69861			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.11828			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	38.35061	100.00000	38.17997			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.01614	100.00000	20.92263			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.85288	8.00000	91.80893			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	76.80001	100.00000	76.80000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.99339	100.00000	19.90547			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.02800	100.00000	15.95043			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.17105	9.58000	101.11901			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.42932	100.00000	11.37401			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	14.23107	100.00000	14.14235			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.01711	4.50000	100.98726			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.59189	100.00000	5.56686			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.01300	100.00000	18.92793			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.92488	100.00000	4.90286			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	92.07170	100.00000	91.66200			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.31042	100.00000	5.28665			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.25622	100.00000	2.24770			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.25622	100.00000	2.24770			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.27698	6.82500	101.23974			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.66686	100.00000	6.64158			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.33312	100.00000	12.28585			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.70813	100.00000	10.65631			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.34969	100.00000	11.30594			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	22.38324	100.00000	22.28826			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.35595	100.00000	10.31626			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.80730	100.00000	9.76961			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.01707	100.00000	19.93992			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.15896	100.00000	19.08491			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.39067	100.00000	10.32590			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.17127	100.00000	10.10786			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.43124	100.00000	18.36001			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.64195	100.00000	22.57087			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.87012	100.00000	16.75259			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.74412	100.00000	16.67941			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.06334	100.00000	16.00126			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.75610	100.00000	15.69521			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.55584	100.00000	10.48545			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.91962	100.00000	22.67313			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	56.45562	100.00000	56.24161			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.03836	100.00000	9.95028			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.74251	100.00000	13.68939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	14.58774	100.00000	14.52359			0.00	0	8,355,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.42628	100.00000	20.33645			0.00	0	9,740,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.73892	100.00000	9.69586			0.00	0	5,533,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.30225	100.00000	12.24815			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.80428	100.00000	17.72599			0.00	0	14,500,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.82478	100.00000	30.68689			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.29245	4.00000	118.26067			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.34762	100.00000	6.31956			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.61471	100.00000	5.58971			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.11480	100.00000	3.10093			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	55.59441	100.00000	55.32537			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	61.75236	100.00000	61.45352			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	62.08371	100.00000	61.78327			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.19064	100.00000	20.09293			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	45.81444	100.00000	45.59274			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	57.49817	100.00000	57.21993			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	45.81444	100.00000	45.59274			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	55.15374	100.00000	54.88684			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	61.86605	100.00000	61.59399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			13.50000	105.39442	13.50000	105.31962			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.74700	100.00000	17.66112			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.03524	100.00000	17.94796			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.12829	100.00000	22.02122			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	85.92286	100.00000	85.52690			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	42.45433	100.00000	42.24888			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	42.40867	100.00000	42.20345			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.45875	100.00000	17.37427			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.36075	100.00000	1.35561			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	83.53415	100.00000	83.16289			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	83.53415	100.00000	83.16289			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	32.68279	100.00000	32.52462			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	41.84172	100.00000	41.63924			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.77120	100.00000	13.71899			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	83.30390	100.00000	82.93284			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.56613	100.00000	11.52240			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.56613	100.00000	11.52240			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	43.01735	100.00000	42.80918			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On	20/09/2015	Spot Bond			100.00000	14.95894	100.00000	14.88655			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.84659	100.00000	15.76991			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.56324	100.00000	14.49277			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.83061	100.00000	14.75884			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.94825	100.00000	14.87591			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.55399	100.00000	9.51198			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.55399	100.00000	9.51198			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.60434	100.00000	9.56209			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.34936	100.00000	14.27991			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.60434	100.00000	9.56209			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.50365	100.00000	9.46186			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.24964	100.00000	22.16552			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.49829	100.00000	22.38941			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	91.55012	100.00000	91.10463			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	42.67497	100.00000	42.46846			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.04191	100.00000	13.97396			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	42.67497	100.00000	42.46846			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	91.55012	100.00000	91.10463			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On	20/12/2018	Spot Bond			100.00000	9.33400	100.00000	9.28883			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.32610	100.00000	9.28097			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.33708	100.00000	9.29189			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.11074	100.00000	9.06665			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	42.29454	100.00000	42.08988			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.56519	100.00000	9.51890			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	85.67895	100.00000	85.28861			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	58.63522	100.00000	58.35147			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	85.67895	100.00000	85.28861			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.47436	100.00000	11.41884			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.99337	100.00000	29.84823			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.79302	100.00000	36.63122			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	38.20486	100.00000	38.01997			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.11828			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.63660	100.00000	7.59964			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.64696	100.00000	7.60995			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.88560	100.00000	6.85950			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	38.64687	100.00000	38.45985			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On	09/06/2018	Spot Bond			100.00000	3.78718	100.00000	3.77043			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.63214	100.00000	4.61177			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.78307	100.00000	5.76120			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.93836	100.00000	3.92103			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.08904	100.00000	4.07106			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.85415	100.00000	8.81131			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.20927	100.00000	22.10180			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.20927	100.00000	22.10180			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	38.64687	100.00000	38.45985			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	23.61322	100.00000	23.49896			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.58646	100.00000	22.47716			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.52768	100.00000	22.41866			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.70708	100.00000	8.66494			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.41537	100.00000	11.36013			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.69576	100.00000	8.65368			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.40298	100.00000	9.36163			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	91.73007	100.00000	91.28370			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.45331	100.00000	9.41174			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On	20/12/2014	Spot Bond			100.00000	22.58646	100.00000	22.47716			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.56378	100.00000	11.50781			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.84475	100.00000	10.79227			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.88809	100.00000	8.84509			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	50.98581	100.00000	50.73907			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.75890	100.00000	28.64514			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.53413	100.00000	28.42126			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.15397	100.00000	9.11776			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	37.38623	100.00000	37.20531			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.72938	100.00000	15.66716			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.57373	100.00000	15.51213		100,000,000,000.00	0.00	1,000,000	1,000,000.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.87587	100.00000	15.81307			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.13407	100.00000	9.09795			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.78593	100.00000	8.75117			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.75685	100.00000	15.69452			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.85756	100.00000	15.79483			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.10227	100.00000	11.06761			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.43521	100.00000	13.38207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015	Spot Bond			100.00000	15.80263	100.00000	15.74011			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.31867	100.00000	32.16228			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.54020	100.00000	21.43596			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.69824	100.00000	29.55452			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.52908	100.00000	12.48975			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.13000	100.00000	10.08099			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.42626	1.75000	102.41438			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.96227	100.00000	16.88019			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	80.34400	100.00000	80.00853			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.98297	100.00000	16.90078			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.05193	100.00000	10.00329			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.07934	100.00000	9.03541			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.50923	100.00000	8.46806			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.20042			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	42.48228	100.00000	42.19900			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.32834	100.00000	23.17278			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	80.05897	100.00000	79.72469			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.64166	100.00000	9.55669			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On	20/06/2017	Spot Bond			100.00000	1.71601	100.00000	1.70089			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.71601	100.00000	1.70089			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.30541	100.00000	0.30272			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.05553	100.00000	1.04345			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	77.69817	100.00000	77.38296			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	77.67587	100.00000	77.36075			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	65.32095	100.00000	65.03213			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.76066	100.00000	2.74730			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.65898	100.00000	23.54449			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	24.44928	100.00000	24.33097			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.97615	100.00000	24.85528			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.32238	100.00000	12.26819			0.00	0	8,632,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.65652	100.00000	14.59171			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.64542	100.00000	23.53100			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.13133	100.00000	20.04280			0.00	0	14,608,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.69927	100.00000	22.58941			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.65831	100.00000	14.59350			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.95586	100.00000	5.92920			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	32.90823	100.00000	32.76193			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.18765	100.00000	10.13834			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.71982	100.00000	13.65916			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.22594	100.00000	17.11855			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.41326	100.00000	10.34834			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	35.85636	100.00000	35.63282			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.46093	100.00000	22.36162			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.94969	100.00000	9.90154			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	43.15330	100.00000	42.94447			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	49.15758	100.00000	48.94141			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.84813	100.00000	21.74240			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.67524	100.00000	27.55287			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.64675	100.00000	14.58199			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	37.85948	100.00000	37.67627			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.26078	100.00000	17.17725			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	62.13491	100.00000	61.83423			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.05557	100.00000	17.96820			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.02425	100.00000	17.93703			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	30/09/2016			100.00000	13.66737	100.00000	13.60123			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	17.93031	100.00000	17.84355			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	13.91044	100.00000	13.84312			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	17.14222	100.00000	17.05927			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	17.14222	100.00000	17.05927			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	15.18800	100.00000	15.11450			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	15.61428	100.00000	15.53872			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	16.74924	100.00000	16.66819			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	18.05557	100.00000	17.96820			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	16.17376	100.00000	16.09549			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	100.88641	8.00000	100.84299			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	13.34347	100.00000	13.27890			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	13.34347	100.00000	13.27890			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	13.34347	100.00000	13.27890			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	23.91480	100.00000	23.79907			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	60.51784	100.00000	60.22499			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	15.88440	100.00000	15.80753			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	15.31138	100.00000	15.21380			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On	30/06/2017	Spot Bond			100.00000	16.05988	100.00000	15.95753			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	20.45785	100.00000	20.35886			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	19.07120	100.00000	18.97891			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	17.08317	100.00000	17.00050			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.76721	100.00000	4.74919			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	20.64417	100.00000	20.54427			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	18.78851	100.00000	18.69760			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	11.59785	100.00000	11.54173			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	11.59785	100.00000	11.54173			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	14.02235	100.00000	13.95449			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	12.15013	100.00000	12.09133			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	24.96674	100.00000	24.84592			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	17.40318	100.00000	17.31896			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.59358			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.40506			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.57919			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.74209	100.00000	3.72563			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.88351	100.00000	8.84984			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028	Spot Bond			100.00000	9.91945	100.00000	9.88184			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.45355	100.00000	10.40733			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	27.93873	100.00000	27.80353			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	60.43762	100.00000	60.14515			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	32.96266	100.00000	32.80314			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	36.69714	100.00000	36.51955			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	61.07592	100.00000	60.78036			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	37.77778	100.00000	37.59497			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	60.64181	100.00000	60.34836			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.85175	100.00000	8.80891			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	22.23864	100.00000	22.13102			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	20.68012	100.00000	20.55119			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	52.44579	100.00000	52.21515			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.25102	100.00000	10.20142			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.30166	100.00000	10.25181			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.45357	100.00000	10.40299			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	10.95996	100.00000	10.90693			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	11.46635	100.00000	11.41086			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.88423	100.00000	12.82188			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.69332	100.00000	3.67545			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.56204	100.00000	8.52061			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	8.91341	100.00000	8.87027			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.06400	100.00000	9.02013			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.11420	100.00000	9.07008			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	9.71654	100.00000	9.66952			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	10.51967	100.00000	10.46877			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.31269	100.00000	2.30150			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.31269	100.00000	2.30150			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.26575	100.00000	9.22091			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.88668	100.00000	9.83884			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	10.05604	100.00000	10.00737			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.52100	8.00000	106.47381			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.56408	100.00000	10.51295			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.46726	100.00000	11.41176			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	1.65082	100.00000	1.64283			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	1.65082	100.00000	1.64283			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	28.17752	100.00000	28.05362			0.00	0	5,123,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.20721			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	34.92823	1,000.00000	34.27230			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.20721			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.68067			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	68.48030	100.00000	68.22430			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	50.76541	100.00000	50.57297			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.73589	100.00000	13.66941			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.69810	100.00000	7.66085			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.73263	100.00000	8.69037			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.75888	100.00000	13.69230			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.13845	100.00000	14.07003			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.82856	100.00000	14.75679			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.70400	100.00000	17.61833			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.52200	100.00000	16.44205			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	62.58687	100.00000	62.28399			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	60.48954	100.00000	60.19681			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	77.77554	100.00000	77.45548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On	20/12/2013	Spot Bond			100.00000	43.20473	100.00000	42.93536			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.61574	100.00000	7.57889			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	83.07510	100.00000	82.70670			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.48605	100.00000	30.35199			0.00	0	4,860,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.36134	100.00000	20.27180			0.00	0	67,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.55792	100.00000	12.49715			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	26.98135	100.00000	27.24784			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.31228	100.00000	17.23615			14,700,000,000.00	147,000	278,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.54347	8.00000	120.49209			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.91224	100.00000	11.85460			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.95058	8.00000	117.90032			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.82449	100.00000	18.70713			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.24935	100.00000	13.19109			16,400,000,000.00	164,000	8,404,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.99351	100.00000	13.93163			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.24305	100.00000	13.18450			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.46657	100.00000	15.39856			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.00868	100.00000	14.93606			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.92456	12.05000	100.88137			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	69.99433	100.00000	69.65562			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	32.78089	100.00000	32.62225			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.42503	100.00000	23.31166			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	98.65952	100.00000	98.13334			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.07562	100.00000	18.95668			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	91.37692	100.00000	90.93227			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	64.15468	100.00000	63.84421			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	34.79057	100.00000	34.62221			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	62.11132	100.00000	61.81075			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	62.11132	100.00000	61.81075			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	62.11132	100.00000	61.81075			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	45.77451	100.00000	45.55300			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	62.13894	100.00000	61.83823			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	61.86280	100.00000	61.56344			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120 On	20/06/2013	Spot Bond			100.00000	61.64190	100.00000	61.34360			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	66.50559	100.00000	66.18376			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.71323	100.00000	21.60815			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	60.50566	100.00000	60.21286			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.55181	100.00000	21.44752			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	42.48475	100.00000	42.27917			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	42.21846	100.00000	42.01415			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.40501	100.00000	22.29659			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	45.92762	100.00000	45.70536			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	45.65824	100.00000	45.43728			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	46.49331	100.00000	46.26831			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	62.19416	100.00000	61.89319			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	62.00087	100.00000	61.70083			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	42.75106	100.00000	42.54418			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.27013	100.00000	54.03148			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.15798	13.64000	104.08291			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.38373	100.00000	50.16217			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	47.99654	100.00000	47.76427			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153 On	25/11/2012	Spot Bond			100.00000	97.87911	100.00000	97.37065			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.31867	100.00000	32.16228			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	44.00646	100.00000	43.79349			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	44.00646	100.00000	43.79349			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	57.90547	100.00000	57.62525			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.86190	100.00000	19.76578			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	100.42393	100.00000	99.88834			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.67553	100.00000	14.60452			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.47235	100.00000	14.40230			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.56324	100.00000	14.49277			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.46579	100.00000	31.31353			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	97.59086	100.00000	97.08389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	60.26450	100.00000	59.97287			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	60.63104	100.00000	60.33764			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	60.39386	100.00000	60.10161			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	60.39386	100.00000	60.10161			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	29.63861	100.00000	29.49518			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.89770	100.00000	11.84013			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66725	100.00000	66.66723			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66725	100.00000	66.66723			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.63451	100.00000	14.56369			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.10803	100.00000	11.05918			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.63451	100.00000	14.56369			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.38706	100.00000	11.33196			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.96319	100.00000	36.78432			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.57909	100.00000	38.39240			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	97.85522	100.00000	97.33334			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.33333			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.28080	2.76000	101.26554			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	14.20657	100.00000	14.13782			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On	29/08/2021	Spot Bond			2.76000	107.01113	2.76000	106.98950			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.64832	8.25000	103.60304			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	38.59265	100.00000	38.40589			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.63451	100.00000	14.56369			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.63451	100.00000	14.56369			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.83148	100.00000	4.81000			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.50872	2.40000	111.48842			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.87129	100.00000	14.79933			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	61.64016	100.00000	61.34187			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	61.97326	100.00000	61.67336			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	62.76299	100.00000	62.45926			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	45.07925	100.00000	44.86110			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.69296	100.00000	20.59281			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.77655	100.00000	20.67601			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.65626	8.52000	102.60947			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.98530	100.00000	20.88374			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.89219	100.00000	20.79108			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.49224	100.00000	9.44631			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220 On	20/10/2016	Spot Bond			100.00000	9.49224	100.00000	9.44631			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.62371	8.64500	102.57626			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.62371	8.64500	102.57626			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	38.14002	100.00000	37.95546			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.95054	100.00000	39.75721			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.68339	100.00000	12.62731			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.39785	100.00000	11.34269			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.34917	100.00000	12.28941			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	62.36341	100.00000	62.06163			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	62.38582	100.00000	62.08393			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.51234	100.00000	20.41308			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.51234	100.00000	20.41308			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.74217	100.00000	36.59683			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	82.63208	100.00000	82.26806			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	58.26579	100.00000	57.98383			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	58.26579	100.00000	57.98383			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.98700	100.00000	13.93166			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	8.68883	100.00000	8.64678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN238	On	15/02/2013	Spot Bond			100.00000	65.52254	100.00000	65.20547			0.00	0	0.00
CLN239	On	20/03/2017	Spot Bond			100.00000	9.59662	100.00000	9.55866			0.00	0	0.00
CLN240	On	24/02/2015	Spot Bond			100.00000	18.19864	100.00000	18.11056			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	10.73224	100.00000	10.68030			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	104.30775	9.35000	104.25539			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	104.30775	9.35000	104.25539			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	18.15455	100.00000	18.06669			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	18.17658	100.00000	18.08862			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	15.79337	100.00000	15.71695			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	15.73383	100.00000	15.65769			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	17.05873	100.00000	16.97619			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	15.45993	100.00000	15.38511			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	16.64075	100.00000	16.56022			0.00	0	1,500,000.00
CLN251	On	26/03/2015	Spot Bond			100.00000	16.64075	100.00000	16.56022			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	16.64075	100.00000	16.56022			0.00	0	1,500,000.00
CLN253	On	26/03/2015	Spot Bond			100.00000	16.64075	100.00000	16.56022			0.00	0	1,500,000.00
CLN254	On	26/03/2015	Spot Bond			100.00000	16.64075	100.00000	16.56022			0.00	0	1,500,000.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.82426	100.00000	16.74285			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256 On	26/03/2017	Spot Bond			100.00000	9.74732	100.00000	9.70015			0.00	0	2,000,000.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.74732	100.00000	9.70015			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.74732	100.00000	9.70015			0.00	0	2,500,000.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.74732	100.00000	9.70015			0.00	0	1,500,000.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.74732	100.00000	9.70015			0.00	0	3,000,000.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.80228	100.00000	9.75484			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.57082	9.65000	103.51779			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	32.10403	100.00000	31.94867			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	22.04602	100.00000	21.93934			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	60.12638	100.00000	59.75151			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	29.92456	100.00000	29.77975			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	29.92456	100.00000	29.77975			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	9.79091	100.00000	9.72987			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	11.83651	100.00000	11.77924			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.84068	100.00000	14.76887			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.50956	100.00000	13.44419			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.94040	100.00000	9.89229			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.88462	100.00000	9.83679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On	20/06/2017	Spot Bond			100.00000	9.94040	100.00000	9.89229			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.79202	100.00000	9.73098			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	11.28331	100.00000	11.21297			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	11.24809	100.00000	11.17796			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.91808	100.00000	9.87009			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	20.22084	100.00000	20.12298			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	9.62588	100.00000	9.56587			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.51579	100.00000	16.41283			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	9.94888	100.00000	9.88685			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	14.37853	100.00000	14.27920			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.71115	100.00000	1.69584			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.70101	100.00000	1.68530			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.70101	100.00000	1.68530			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.68463	100.00000	1.66828			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	16.96024	100.00000	16.88567		65,131,860,000,000.00	651,318,600	651,318,600.00	
CLN40	On	07/02/2016	Spot Bond			100.00000	16.96024	100.00000	16.88567		38,363,800,000,000.00	383,638,000	383,638,000.00	
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	61.72425	100.00000	61.45133			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	63.31729	100.00000	63.01088			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	63.28879	100.00000	62.98252			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	98.54473	100.00000	98.10623			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	93.56051	100.00000	93.14195			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	63.27454	100.00000	62.96834			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	64.83212	100.00000	64.54702			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	55.58407	100.00000	55.31509			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	55.58407	100.00000	55.31509			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.64244	100.00000	7.60546			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	61.59217	100.00000	61.31983			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	61.60609	100.00000	61.33370			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	63.28879	100.00000	62.98252			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	63.28879	100.00000	62.98252			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.20878	100.00000	15.13519			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	63.91099	100.00000	63.62841			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.45355	100.00000	10.40733			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00186	100.00000	0.00185			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00207	100.00000	0.00206			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	91.73546	100.00000	91.28579			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	91.77742	100.00000	91.32753			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	91.75944	100.00000	91.30964			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	127.54090	100.00000	126.90906			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	91.79840	100.00000	91.34841			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.92732	100.00000	10.88600			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.92732	100.00000	10.88600			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.74748	100.00000	10.69547			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.74748	100.00000	10.69547			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.50846	100.00000	11.45277			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.90006	100.00000	10.84731			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.16346	100.00000	10.11429			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	59.51618	100.00000	59.14513			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.27501	100.00000	10.22528			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.86230	100.00000	1.84577			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.66403	100.00000	19.57756			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	63.02577	100.00000	62.74710			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.22901	100.00000	11.17935			0.00	0	327,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.14046	100.00000	14.07793			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.39597	100.00000	18.31463			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.75796	100.00000	14.69307			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.45972	100.00000	73.18146			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.75524	5.86800	102.72314			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.42068	7.17500	101.38149			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.39275	100.00000	10.34246			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.97890	100.00000	17.89190			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	94.87235	100.00000	94.39561			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.13437	100.00000	9.05421			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	90.72322	100.00000	90.28705			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	90.88963	100.00000	90.45266			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	66.15027	100.00000	65.85699			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	63.46876	100.00000	63.18737			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	89.95591	100.00000	89.52754			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	90.67914	100.00000	90.24318			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG38On	28/09/2012	Spot Bond				100.00000	90.67913	100.00000	90.24317			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	90.67473	100.00000	90.23879			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond				100.00000	90.44550	100.00000	90.01067			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	89.85061	100.00000	89.42173			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.13173	100,000.00000	0.11508			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	21.81741	100.00000	21.62594			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	53.25366	100.00000	53.01691			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	20.73624	100.00000	20.64455			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	9.72084	100.00000	9.67809			132,540,000,000.00	1,325,400	83,253,000.00
DV23 On	27/02/2023	Spot Bond				100.00000	14.45990	100.00000	14.39561			100,000,000,000.00	1,000,000	204,864,000.00
DVF12 On	13/10/2012	Spot Bond				100.00000	86.50138	100.00000	86.09999			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	13.90474	100.00000	13.84359			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	16.35006	100.00000	16.27094			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	14.73590	100.00000	14.66998			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond				2.55000	102.78322	2.55000	102.76368			0.00	0	18,000,000.00
EMM01 On	28/07/2020	Spot Bond				100.00000	11.00701	100.00000	10.95861			0.00	0	500,000.00
EMM02 On	11/03/2021	Spot Bond				100.00000	15.06961	100.00000	15.00334			0.00	0	2,750,000.00
EMM03 On	04/05/2024	Spot Bond				8.00000	118.06894	8.00000	118.01861			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015	Spot Bond			100.00000	13.10632	100.00000	14.74804			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.40506			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	94.22306	100.00000	93.75312			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	94.21162	100.00000	93.74174			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	26.31491	100.00000	26.19782			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.45986	100.00000	22.36109			0.00	0	2,550,000.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.47809	100.00000	17.39352			0.00	0	22,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.93451	100.00000	10.86634			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	98.13333	100.00000	97.61274			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.12233	100.00000	23.01043			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	98.13334	100.00000	97.61273			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.59049	100.00000	22.48117			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	98.13334	100.00000	97.61273			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.24506	100.00000	23.13258			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.13051	100.00000	43.91695			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.14047	100.00000	22.03333			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.25704	100.00000	13.19288			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.14792	100.00000	43.93428			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	18.87337	100.00000	18.79038			0.00	0	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.80574	9.25000	102.75495			74,212,750,000.00	8,023,000	718,714,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.42517	10.00000	100.37192			8,920,000,000,000.00	892,000,000	275,179,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.77266	7.85000	102.72944			549,500,000,000.00	70,000,000	242,573,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.00541	7.50000	102.96419			0.00	0	670,608,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	93.25841	100.00000	92.79787			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.43157	100.00000	10.38109			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.15120	100.00000	10.10208			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	46.54799	100.00000	46.32273			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	46.75556	100.00000	46.52930			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.88744	8.37500	101.93291			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	47.79339	100.00000	47.56211			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.07485	100.00000	28.94698			0.00	0	17,426,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.02102	100.00000	9.97671			2,700,000,000.00	27,000	27,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	81.90797	100.00000	81.65267			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	94.61443	100.00000	94.13778			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.12708	100.00000	11.07323			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.87028	100.00000	8.82736			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	9.53025	100.00000	9.48413			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.91097	100.00000	13.84945			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.09865	100.00000	10.04978			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	38.37140	100.00000	38.20066			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	52.64759	100.00000	52.41606			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.15619	100.00000	3.14214			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.34762	100.00000	6.31956			0.00	0	1,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.48359	100.00000	3.46820			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.97560	100.00000	3.95803			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31597	100.00000	0.31477			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02102	100.00000	0.02094			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01938	100.00000	0.01930			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	32.64449	100.00000	32.50015			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	56.29180	100.00000	56.01939			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	15.22176	100.00000	15.14810			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.37059	100.00000	33.23858			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	29.72774	100.00000	29.61014			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	14.84068	100.00000	14.76887			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	14.84068	100.00000	14.76887			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	11.64758	100.00000	11.59121			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	14.61442	100.00000	14.54370			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	11.78075	100.00000	11.72374			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	65.68016	100.00000	65.36232			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.10974	100.00000	15.03662			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	99.81534	100.00000	99.28581			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.33077	100.00000	10.28078			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.24537	100.00000	11.19096			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	32.67641	100.00000	32.51829			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.84498	100.00000	8.78506			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.37363	100.00000	9.30267			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	14.94396	100.00000	14.87165			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	11.21749	100.00000	11.16321			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119 On	20/06/2017	Spot Bond			100.00000	13.33668	100.00000	13.27215			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.28474	100.00000	14.21562			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.73788	100.00000	10.68591			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.05401	100.00000	11.99568			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.61204	100.00000	15.53648			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.16987	100.00000	10.10283			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.40887	100.00000	7.34531			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.42058	100.00000	12.32813			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.58367	100.00000	14.47509			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.35604	100.00000	11.27150			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.03554	100.00000	11.94594			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.91548	100.00000	13.81189			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.99816	100.00000	12.90140			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.47041	100.00000	14.36269			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.28582	100.00000	15.17202			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.73462	100.00000	13.62531			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.22551	100.00000	13.11568			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	11.96830	100.00000	11.86892			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On	20/09/2017			100.00000	11.76804	100.00000	11.67032			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	14.48270	100.00000	14.36244			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	14.31581	100.00000	14.19694			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.85966	100.00000	13.74457			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	14.39268	100.00000	14.26776			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.09420	100.00000	1.08358			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.07841	100.00000	1.06718			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.07841	100.00000	1.06718			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.05553	100.00000	1.04345			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	33.18094	100.00000	33.03423			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	28.35346	100.00000	28.21625			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.46224	100.00000	18.37290			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.20492	100.00000	15.13134			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	39.53372	100.00000	39.34242			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.94964	6.90500	100.91205			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.20210	100.00000	10.15273			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	69.44644	100.00000	69.18318			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	58.67789	100.00000	58.39393			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	30.12752	100.00000	29.98173			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.88716	100.00000	8.84416			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.15747	5.87500	100.12596			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.01731	100.00000	11.95916			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.11687	100.00000	12.05823			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.64430	100.00000	4.62388			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.13226	100.00000	23.04481			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.25601	100.00000	4.23729			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.95491	100.00000	5.92873			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	91.76244	100.00000	91.31262			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.75292	100.00000	11.70849			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	91.85829	100.00000	91.41129			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.92466	100.00000	9.87664			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.80638	100.00000	17.72021			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.01636	100.00000	17.92918			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.23703	100.00000	16.15845			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.52553	4.73000	105.49305			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	92.29242	100.00000	91.84331			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016	Spot Bond			100.00000	16.45806	100.00000	16.37841			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.73413	100.00000	10.68218			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.95094	100.00000	11.89311			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.21167	100.00000	26.08482			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.58811	100.00000	13.52235			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.16775	100.00000	13.10403			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	91.42640	100.00000	90.98151			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	91.41516	100.00000	90.97032			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.12724	100.00000	60.88544			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.13150	100.00000	60.88969			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.14852	100.00000	60.90664			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	61.50384	100.00000	61.20621			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.71102	100.00000	9.67260			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.88883	100.00000	13.83389			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.70107	100.00000	9.66269			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.22887	100.00000	18.15676			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.38949	100.00000	14.33257			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.31703	100.00000	15.24291		400,000,000,000.00	4,000,000	2,000,000.00	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On	02/08/2013			100.00000	55.00196	100.00000	54.73580			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	57.21859	100.00000	56.94170			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	55.06664	100.00000	54.80016			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	57.28825	100.00000	57.01102			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	55.22586	100.00000	54.95861			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	55.27561	100.00000	55.00813			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	55.79806	100.00000	55.52804			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	56.43991	100.00000	56.16678			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	56.84293	100.00000	56.56786			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	21.20854	100.00000	21.11416			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	44.26933	100.00000	44.05511		198,000,000,000.00	1,980,000	660,000.00	
FRJ14	On	20/07/2014			100.00000	28.11712	100.00000	27.98106			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	17.64086	100.00000	17.53089			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.54119	100.00000	12.48051			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	10.65343	100.00000	10.58702			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	9.26643	100.00000	9.22159			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.30832	100.00000	0.30640			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.34762	100.00000	6.31956			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	6.34762	100.00000	6.31956			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.34762	100.00000	6.31956			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.85612	100.00000	2.84355			0.00	0	6,100,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.07013	100.00000	7.03592			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.08022	100.00000	3.06650			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.50175	100.00000	11.44609			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.29522	100.00000	10.24540			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	84.07339	100.00000	83.69297			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	56.07171	100.00000	55.80038			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	6.97606	100.00000	7.47243			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	42.35867	100.00000	42.15369			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.30730	2.00000	103.29071			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	59.57185	100.00000	59.28358			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	60.98088	100.00000	60.68578			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	64.86790	100.00000	64.46349			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.75874	100.00000	0.75417			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.02504	100.00000	12.94384			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	62.68401	100.00000	62.29320			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.00000	61.90484	100.00000	61.51890			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.21474	100.00000	7.15965			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.53545	100.00000	8.48224			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.79177	100.00000	15.69332			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.56849	100.00000	29.38006			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	14.62179	100.00000	14.53063			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	21.69059	100.00000	21.49816			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	44.83793	100.00000	44.44444			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.36538	100.00000	29.23625		6,000,000,000,000.00	60,000,000	503,111,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	23.27528	100.00000	23.17292			0.00	0	2,129,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.73374	9.00000	99.68021			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.36666	8.00000	105.31628			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.53342	100.00000	14.46916			0.00	0	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.40743	9.00000	101.37485			0.00	0	6,179,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.30973	100.00000	12.25530			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.90505	100.00000	13.84324			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.39047	100.00000	10.34453			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.12599	100.00000	14.05763			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.00000	18.19551	100.00000	18.08207			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.11108	9.48500	103.05888			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.57074	100.00000	71.25255			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	71.96345	100.00000	71.69643			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.14807	100.00000	71.87456			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	98.07826	100.00000	97.56877			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.47321			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	96.19369	100.00000	95.69912			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	96.20941	100.00000	95.71476			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	96.31001	100.00000	95.81484			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	99.38325	100.00000	98.85741			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.83033			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.57844			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.11828			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.12346			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	99.99966	100.00000	99.99952			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	68.48030	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
GRB88	On	25/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.39278			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.12879			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.57844			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.08159			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	84.29561	100.00000	83.90805			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.11111			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.39648		21,847,000,000,000.00	218,470,000	218,470,000.00	
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.77174	100.00000	7.73413			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.69441	100.00000	9.64749			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	99.29761	100.00000	98.77222			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	99.44441	100.00000	98.91825			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	99.50558	100.00000	98.97910			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	99.72580	100.00000	99.19815			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	22.83490	100.00000	22.72439			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.93385	100.00000	10.88095			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	12.92635	100.00000	12.86380			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.52360	100.00000	10.47267			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			100.00000	19.73564	100.00000	19.64014			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.88143	100.00000	10.82878			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.71573	100.00000	9.63046			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	86.54242	100.00000	86.14545			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	57.13593	100.00000	56.85943			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	57.13593	100.00000	56.85943			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	52.02861	100.00000	51.83191			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	57.49769	100.00000	57.27973			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	57.62235	100.00000	57.34351			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.02711	100.00000	15.94955			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	17.48787	100.00000	17.40324			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	57.25946	100.00000	56.98237			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	57.75104	100.00000	57.47158			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	16.36458	100.00000	16.28539			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.82535	100.00000	17.73908			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	57.41904	100.00000	57.14117			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3On	19/07/2013	Spot Bond				100.00000	57.98268	100.00000	57.70209			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.79847	100.00000	16.71718			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	18.25923	100.00000	18.17088			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	57.98526	100.00000	57.70465			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	58.29153	100.00000	58.00944			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.32878	100.00000	17.24492			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	58.68017	100.00000	58.39619			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	59.70966	100.00000	59.42071			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.10770	100.00000	10.06325			0.00	0	38,423,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.34762	100.00000	6.31956			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.34223	100.00000	6.31419			0.00	0	135,000,000.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.45609	100.00000	9.41452			0.00	0	30,341,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.45609	100.00000	9.41451			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			2.00000	100.44619	2.00000	100.43008			200,000,000,000.00	100,000,000	100,000,000.00
I2038	On	31/01/2038	Spot Bond			2.25000	100.45294	2.25000	100.43548			741,845,250,000.00	329,709,000	310,050,053.00
I2050	On	31/12/2050	Spot Bond			2.50000	100.51585	2.50000	100.49616			750,000,000,000.00	300,000,000	600,273,915.00
IBC01	On	16/03/2015	Spot Bond			100.00000	16.52520	100.00000	16.46256			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	102.01600	100.00000	101.46308			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	92.98050	100.00000	92.52134			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	94.33476	100.00000	93.86191			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	25.41383	100.00000	25.30207			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	63.10024	100.00000	62.79488			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.92218	100.00000	17.83546			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.99649	100.00000	16.91424			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	60.65505	100.00000	60.36152			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	43.17703	100.00000	42.96808			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	30.21901	100.00000	30.07277			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.09908	100.00000	36.93593			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.06933	100.00000	17.98987			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.80341	100.00000	14.73831			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.94241	100.00000	33.79233			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.13649	100.00000	27.00517			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	21.92359	100.00000	21.81750			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.80496	1.75000	105.78929			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	99.82206	8.27000	99.77762			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.00129	100.00000	18.90934			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	8.72793	100.00000	8.68570			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.14841	100.00000	5.12576			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.85612	100.00000	2.84355			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.94458	100.00000	17.83270			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.82323	100.00000	10.75575			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.09386	8.76500	103.04554			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.63825	100.00000	16.53452			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.02832	100.00000	8.97203			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	60.69042	100.00000	60.42354			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.13548	100.00000	17.05971			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.13548	100.00000	17.05971			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.13429	5.00000	100.10742			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.83946	100.00000	15.72871			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.55274	100.00000	15.44401			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.32059	100.00000	21.22631			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.34321	100.00000	22.23508			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.34321	100.00000	22.23508			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.71278	100.00000	8.65845			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.37424	100.00000	8.33372			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.41364	100.00000	23.31068			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	59.76144	100.00000	59.49863			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.38425	100.00000	14.31464			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	89.40110	100.00000	88.97740			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	87.93551	100.00000	87.52555			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	86.51719	100.00000	86.12032			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	50.00000	100.00000	99.45504			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.49469			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.60902	100.00000	68.35206			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.71800	100.00000	67.46765			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.71070			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.79015			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.14007	100.00000	67.88176			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.38275			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.56085			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	95.30026	100.00000	94.80519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.11224			400,000,000,000.00	4,000,000	1,000,000.00
IND237	On	11/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.47870			5,200,000,000,000.00	52,000,000	13,000,000.00
IND238	On	18/09/2012	Spot Bond			100.00000	90.34653	100.00000	89.90148			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.37772			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	87.32057	100.00000	86.90476			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.48009			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	84.49074	100.00000	84.10138			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.76644			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.47321			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.21978			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	79.34783	100.00000	79.00433			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.82516			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.68067			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	75.88358	100.00000	75.56936			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	74.79508	100.00000	74.48980			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	49.49421	100.00000	49.05987			1,300,000,000,000.00	13,000,000	13,000,000.00
INF002	On	05/02/2013	Spot Bond			100.00000	67.64706	100.00000	67.15328			1,600,000,000,000.00	16,000,000	16,000,000.00
ING100	On	19/05/2013	Spot Bond			100.00000	67.34793	100.00000	67.02202			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	15.31551	100.00000	15.24140			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.74924	100.00000	16.66819			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.61428	100.00000	15.53872			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	81.89687	100.00000	81.55132			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	94.33021	100.00000	93.85618			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.44644			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.39936			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.63102	100.00000	9.58441			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.10923	100.00000	71.83587			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.70078	100.00000	25.57640			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.54162	100.00000	10.49061			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	94.73592	100.00000	94.25625			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	93.74769	100.00000	93.27778			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	92.32175	100.00000	91.86584			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	89.69951	100.00000	89.11893			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.44021	6.50000	100.41668			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	59.82588	100.00000	59.45290			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	92.81800	100.00000	92.36189			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING156	On	16/08/2012	Spot Bond			100.00000	101.25553	100.00000	100.71260			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	57.76367	100.00000	57.40355			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	90.78947	100.00000	90.19608			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	91.07702	100.00000	90.49132			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	90.81142	100.00000	90.22929			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.02219	100.00000	12.72926			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	70.11494	100.00000	69.31818			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	82.88542	100.00000	82.51621			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	55.46941	100.00000	55.20098			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.72268	100.00000	37.54012			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.72268	100.00000	37.54012			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	40.04903	100.00000	39.85523			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	36.20167	100.00000	36.02648			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.89090	100.00000	23.77528			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.50083	100.00000	19.40646			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	44.93708	100.00000	44.71962			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.59430	100.00000	17.48461			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.68796	100.00000	12.60885			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			100.00000	10.66868	100.00000	10.60217			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.83961	8.80000	102.79123			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.28467	100.00000	36.12511			0.00	0	76,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.05788	100.00000	13.98984			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.57292	100.00000	14.50883			0.00	0	15,035,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	25.32572	100.00000	25.20317			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.27511	100.00000	18.18667			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.50831	100.00000	20.41763			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.29400	100.00000	10.24418			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.80373	100.00000	9.75628			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.07424	2.75000	100.05939			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.63004	2.60000	103.60982			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.59409	100.00000	10.52805			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.25941	100.00000	9.17815			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03199	100.00000	0.03171			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	67.54462	100.00000	67.24598			0.00	0	4,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	60.32918	100.00000	60.03724			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.02912	100.00000	17.94983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	9.59308	100.00000	9.54665			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.36322	2.60000	102.33671			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.33333			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.54974			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.83033			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.09701			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.37577			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.44644			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.52938			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	46.67077	100.00000	46.46385			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	98.38275	100.00000	97.85523			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.05263			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.31525			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.63959			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.02244			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.46078			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	88.37772	100.00000	87.95181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.49289			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.08159			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.71560			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.39278			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.11111			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	80.21978	100.00000	79.86871			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.66379			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.49469			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	75.56936	100.00000	75.25773			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	74.48980	100.00000	74.18699			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	59.83628	100.00000	59.54672			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.53679	100.00000	9.49064			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.98114	100.00000	26.85058			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.33789	100.00000	9.25595			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	76.66847	100.00000	76.03222			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	46.24277	100.00000	45.83695		2,100,000,000,000.00	21,000,000	21,000,000	21,000,000.00
IVF003	On	07/02/2013	Spot Bond			100.00000	67.63636	100.00000	67.14801		12,100,000,000,000.00	121,000,000	121,000,000	121,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On	30/04/2013			100.00000	57.80682	100.00000	57.52708			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	57.46683	100.00000	57.18875			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	71.64815	100.00000	71.38377			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	73.65969	100.00000	73.33752			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	70.06918	100.00000	69.95945			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	64.65476	100.00000	64.36890			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.90282	100.00000	16.82849			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	38.72996	100.00000	38.54254			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	16.67134	100.00000	16.59066			0.00	0	2,000,000.00
LGL1	On	12/09/2012			100.00000	95.80333	100.00000	95.32432			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	68.22430	100.00000	67.97020			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	70.64357	100.00000	70.37577			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	96.56085	100.00000	96.05263			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	91.70854	100.00000	91.25000			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	88.16425	100.00000	87.74038			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	70.32755	100.00000	70.05758			0.00	0	0.00
MAQ019	On	08/11/2012			100.00000	80.21978	100.00000	79.86871			0.00	0	0.00
MAQ020	On	02/08/2013			100.00000	49.27656	100.00000	48.84412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC16	On	24/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.57919			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	58.28808	100.00000	58.00601			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.50227	100.00000	28.36434			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	99.85963	100.00000	99.32704			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	65.31929	100.00000	65.00319			0.00	0	5,700,000.00
MBF025	On	26/05/2014	Spot Bond			100.00000	31.46924	100.00000	31.31696			0.00	0	1,000,000.00
MBF026	On	05/10/2012	Spot Bond			100.00000	88.00857	100.00000	87.59245			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	20.87021	100.00000	20.76922			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	17.08356	100.00000	16.97706			0.00	0	133,350,000.00
MBP011	On	30/01/2013	Spot Bond			100.00000	83.47105	100.00000	83.10089			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			100.00000	83.57523	100.00000	83.20378			0.00	0	0.00
MBP013	On	29/01/2014	Spot Bond			100.00000	38.63289	100.00000	38.44595			0.00	0	0.00
MBP16U	On	13/10/2012	Spot Bond			100.00000	86.61199	100.00000	86.21008			0.00	0	0.00
MBP17U	On	23/11/2012	Spot Bond			100.00000	98.19467	100.00000	97.68190			0.00	0	0.00
MBP18U	On	28/01/2014	Spot Bond			100.00000	38.65732	100.00000	38.47026			0.00	0	0.00
MBP19U	On	18/02/2013	Spot Bond			100.00000	65.28511	100.00000	64.96918			0.00	0	0.00
MBP20U	On	17/02/2014	Spot Bond			100.00000	30.72417	100.00000	30.57549			0.00	0	0.00
MBP21U	On	11/04/2014	Spot Bond			100.00000	28.22769	100.00000	28.09108			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.59979	100.00000	15.52430			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.84138	100.00000	16.75989			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.96246	100.00000	3.94329			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.67398	100.00000	9.62716			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.12131	8.00000	108.07497			0.00	0	190,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	93.04015	100.00000	92.57955			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.06789	100.00000	22.95626			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.32897	100.00000	25.21698			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.38650	100.00000	25.27425			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.67364	100.00000	12.61760			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.41296	100.00000	8.37595			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.27736	100.00000	8.24096			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.96145	8.59000	102.91414			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.89701	9.34000	100.84696			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.96010	10.01000	100.90652			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.00128	100.00000	23.89515			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.23711	100.00000	13.17306			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.10512	100.00000	8.06591			0.00	0	29,970,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.75684	100.00000	11.69995			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	19.19792	100.00000	19.11349			0.00	0	28,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.87999	100.00000	17.76852			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.68181	8.78500	101.63406			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	64.85076	100.00000	64.53694			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.53037	8.00000	103.48599			0.00	0	10,754,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.70785	100.00000	29.57721			0.00	0	5,145,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.41958	100.00000	18.33858			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.43239	100.00000	12.37772			0.00	0	6,035,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	44.21911	100.00000	44.02359			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.63959			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	90.34653	100.00000	89.90148			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.71401	100.00000	5.68635			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07846	100.00000	0.07808			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	5.98614	100.00000	5.95717			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.06035	100.00000	6.03103			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.13457	100.00000	6.10489			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.19394	100.00000	6.16397			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020	Spot Bond			100.00000	6.29290	100.00000	6.26245			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.34238	100.00000	6.31169			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.40175	100.00000	6.37078			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.55019	100.00000	6.51849			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.64914	100.00000	6.61697			40,000,000,000.00	400,000	200,000.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.75800	100.00000	6.72529			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.85695	100.00000	6.82377			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.90643	100.00000	6.87301			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.50017	100.00000	7.46387			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.19286	100.00000	8.15322			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07846	100.00000	0.07808			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07846	100.00000	0.07808			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.05353	100.00000	26.92261			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.27291	100.00000	19.17964			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.84074	100.00000	17.75441			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	10.03091	100.00000	9.98237			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	94.59199	100.00000	94.11545			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.87215	100.00000	21.77597			0.00	0	22,924,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.73553	100.00000	14.66421			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.27617	100.00000	16.20460			0.00	0	7,038,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02102	100.00000	0.02094			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	57.63780	100.00000	57.35888			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.61917	100.00000	22.51916			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.12353	100.00000	16.04550			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.24480	100.00000	8.20490			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.97814	100.00000	35.81991			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	29.39822	100.00000	29.25595			0.00	0	21,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.55735	100.00000	17.48013			0.00	0	11,592,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.38328	100.00000	11.32820			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	72.05680	100.00000	71.73444			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	84.25891	100.00000	83.88022			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	64.11522	100.00000	63.80495			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.16213	100.00000	24.07079			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.20029	100.00000	40.04832			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.04481	100.00000	22.95769			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.85463	100.00000	21.77201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.69993	100.00000	18.60945			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	63.13402	100.00000	62.82850			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	61.18531	100.00000	60.88922			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	60.99898	100.00000	60.70380			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	60.99898	100.00000	60.70380			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	60.99898	100.00000	60.70380			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.46957	100.00000	17.38502			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.89751	100.00000	16.81574			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.55333	100.00000	16.47322			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.22263	100.00000	18.13446			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.11094	100.00000	10.07272			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.34732	100.00000	14.27789			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.95891	100.00000	9.92126			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.32187	100.00000	12.26225			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.96044	100.00000	12.89773			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.25155	100.00000	12.19226			0.00	0	14,000,000.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.89753	100.00000	11.83996			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	89.58362	100.00000	89.29969			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	7.20668	100.00000	7.17936			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	44.38453	100.00000	44.16975			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.00836	100.00000	28.89361			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	28.93039	100.00000	28.81595			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	17.62973	100.00000	17.47333			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.62985	100.00000	100.08882			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.76298	100.00000	21.66728			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	92.75220	100.00000	92.29417			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	78.19624	100.00000	77.87901			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.09441	100.00000	49.87413		3,500,000,000.00	0.00	35,000	35,000.00
NED8	On	08/02/2014			100.00000	36.05113	100.00000	35.89259			0.00	0	5,825,000.00
NED9	On	06/07/2017			100.00000	8.07604	100.00000	8.03696			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.55362	100.00000	18.47202			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	13.01031	100.00000	12.94735			0.00	0	0.00
NET41	On	16/02/2013			100.00000	69.71070	100.00000	69.44644			0.00	0	0.00
NET44	On	16/08/2012			100.00000	98.38275	100.00000	97.85523			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.35684	100.00000	9.31497			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	9.85019	100.00000	9.80687			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10 On	22/05/2020	Spot Bond			100.00000	12.77727	100.00000	12.71544			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			6.82500	101.48205	6.82500	101.44473			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	101.43000	6.58500	101.39400			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	65.80204	100.00000	65.48361			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	17.64972	100.00000	17.53968			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	13.01986	100.00000	12.95685			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.50375	6.92500	101.46588			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	66.01535	100.00000	65.69588			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.83987	100.00000	17.72865			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	13.26244	100.00000	13.19826			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.59050	7.32500	101.55043			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	66.29974	100.00000	65.97891			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	18.19017	100.00000	18.07677			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	98.47026	100.00000	97.95471			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	66.32641	100.00000	66.00544			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	98.61553	100.00000	98.09921			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	66.56341	100.00000	66.24129			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	98.68816	100.00000	98.17146			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9On	22/05/2013	Spot Bond			100.00000	66.85966	100.00000	66.53611			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	67.24478	100.00000	66.91938			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.82444	100.00000	10.77205			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.78350	8.21500	101.73852			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	51.87034	100.00000	51.63954			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	36.03460	100.00000	35.87613			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.86461	100.00000	14.79888			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.35943	100.00000	15.29188			0.00	0	2,440,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.23260	100.00000	7.20026			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.33707	100.00000	14.27368			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	57.70553	100.00000	57.42628			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	28.11179	100.00000	27.97575			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.96138	100.00000	27.82607			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.47997	100.00000	11.42442			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	19.45052	100.00000	19.35639			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	47.48189	100.00000	47.06520			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	9.37914	100.00000	9.29683			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.78842	100.00000	11.73137			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.83838	100.00000	11.78110			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.86836	100.00000	11.81093			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.58782	100.00000	12.52690			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.38721	100.00000	13.32243			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.38342	100.00000	18.29446			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	17.98342	100.00000	17.90390			0.00	0	97,332,000.00
OTCA05On	30/04/2013	Spot Bond			100.00000	56.14438	100.00000	55.87269			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	27.61977	100.00000	27.48612			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	56.06939	100.00000	55.79806			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	27.41735	100.00000	27.28468			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.66528	100.00000	11.60882			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	83.62113	100.00000	83.24866			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.07765	100.00000	4.04187			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	83.95796	100.00000	83.58398			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.72048	100.00000	11.67617			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.88886	100.00000	17.80229			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.15942	100.00000	4.13929			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On	13/06/2013	Spot Bond			100.00000	61.45860	100.00000	61.07124			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	88.37772	100.00000	87.95181			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.79015			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	99.89448	100.00000	99.36594			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	30.20090	100.00000	30.05476			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	77.90377	100.00000	77.58836			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	92.48846	100.00000	92.03285			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	62.05581	100.00000	61.75552			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	62.22351	100.00000	61.92240			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	42.76054	100.00000	42.55361			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	92.53401	100.00000	92.07818			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	30.35481	100.00000	30.20791			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	78.07253	100.00000	77.75646			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	62.50301	100.00000	62.20055			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	42.83755	100.00000	42.63024			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	92.61371	100.00000	92.15748			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	30.69880	100.00000	30.55025			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	63.00611	100.00000	62.70121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012			100.00000	92.81866	100.00000	92.36142			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	31.07901	100.00000	30.92861			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	63.45330	100.00000	63.14624			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	32.65685	100.00000	32.49882			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	88.87684	100.00000	88.45261			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	88.89873	100.00000	88.47439			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	88.98626	100.00000	88.56150			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.24662	100.00000	18.16638			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00197	100.00000	0.00196			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			5.46000	128.04679	5.43000	128.10567		196,771,211,364,000.00	038,683,400	24,641,434,700.00	
R158P	On	15/09/2015			100.00000	8.10961	100.00000	8.07394			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.60427	100.00000	3.58842			0.00	0	0.00
R179	On	01/08/2013			100.00000	51.00153	100.00000	50.77724			0.00	0	0.00
R186	On	21/12/2026			7.27500	129.86228	7.26000	129.96974		69,122,164,088,175.00	501,328,397	11,367,841,466.00	
R187P	On	21/12/2026			100.00000	0.00087	100.00000	0.00087			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
R189	On	31/03/2013			218.42025	87.85685	218.55711	87.11132		281,103,803,866,500.00	286,986,000	961,824,937.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.50000	269.68680	1.53500	268.80703			107,978,700,000.00	71,985,800	154,090,800.00
R201	On	21/12/2014	Spot Bond			4.90500	109.66743	4.87500	109.70832			3,046,769,002,800.00	621,155,760	2,201,460,000.00
R202	On	07/12/2033	Spot Bond			2.11500	197.81452	2.11000	197.93683			1,015,927,560,000.00	480,344,000	1,335,045,100.00
R2023	On	28/02/2023	Spot Bond			8.00000	100.92681	8.00000	100.81379			11,446,720,000,000.00	430,840,000	2,877,726,000.00
R203	On	15/09/2017	Spot Bond			5.85000	113.75705	5.82000	113.86045			18,607,166,253,000.00	180,712,180	7,244,125,890.00
R204	On	21/12/2018	Spot Bond			6.14000	110.75766	6.11000	110.88657			16,719,989,188,500.00	723,125,275	5,743,654,144.00
R2048	On	28/02/2048	Spot Bond			8.75000	102.89580	8.75000	102.75602			1,558,812,500,000.00	178,150,000	562,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.00891	100.00000	27.87337			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.00000	103.93204	4.97000	103.94619			7,256,146,500,000.00	451,229,300	1,982,403,300.00
R207	On	15/01/2020	Spot Bond			6.41500	105.37917	6.38500	105.52365			11,693,719,004,600.00	822,871,240	6,995,429,720.00
R208	On	31/03/2021	Spot Bond			6.56000	103.66148	6.53000	103.82228			21,880,378,468,320.00	335,423,547	8,824,454,239.00
R209	On	31/03/2036	Spot Bond			7.89000	84.79278	7.87500	84.89495			53,716,853,172,630.00	808,219,667	8,536,727,600.00
R210	On	31/03/2028	Spot Bond			1.95500	151.14970	1.95500	151.12571			219,937,500,000.00	112,500,000	404,951,500.00
R211	On	31/01/2017	Spot Bond			0.55000	121.15764	0.55000	121.14767			5,977,950,000.00	10,869,000	1,576,432,100.00
R212	On	31/01/2022	Spot Bond			1.48000	123.77559	1.49500	123.60319			33,773,600,000.00	22,820,000	1,374,162,100.00
R213	On	28/02/2031	Spot Bond			7.69500	96.28884	7.68000	96.38933			7,287,472,800,000.00	947,040,000	2,736,908,264.00
R214	On	28/02/2041	Spot Bond			6.50000	102.87583	6.50000	102.84026			15,828,800,000,000.00	435,200,000	4,672,252,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.57072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	61.58233	100.00000	61.31152			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	41.05489	100.00000	40.87435			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.36992	100.00000	27.24956			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.24662	100.00000	18.16638			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.16441	100.00000	12.11092			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.10961	100.00000	8.07394			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.40640	100.00000	5.38263			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.60427	100.00000	3.58842			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	73.29317	100.00000	73.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	49.65121	100.00000	49.43168			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.10081	100.00000	32.95445			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.06721	100.00000	21.96963			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.71147	100.00000	14.64642			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.80765	100.00000	9.76428			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.53843	100.00000	6.50952			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.35895	100.00000	4.33968			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.90597	100.00000	2.89312			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.93731	100.00000	1.92875			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.29154	100.00000	1.28583			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.86103	100.00000	0.85722			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.57402	100.00000	0.57148			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.38268	100.00000	0.38099			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25512	100.00000	0.25399			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17008	100.00000	0.16933			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11339	100.00000	0.11289			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07559	100.00000	0.07526			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05039	100.00000	0.05017			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03360	100.00000	0.03345			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02240	100.00000	0.02230			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01493	100.00000	0.01487			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00995	100.00000	0.00991			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00664	100.00000	0.00661			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00442	100.00000	0.00440			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00295	100.00000	0.00294			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00197	100.00000	0.00196			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00131	100.00000	0.00131			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	0.00087	100.00000	0.00087			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00058	100.00000	0.00058			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	33.31105	100.00000	33.14985			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	58.48559	100.00000	58.20256			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.27862	100.00000	13.21436			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.25968	100.00000	19.13961			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.86907	100.00000	1.85267			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	95.34383	100.00000	94.85985			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	94.10352	100.00000	93.63300			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	62.96641	100.00000	62.57385			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	62.84839	100.00000	62.44788			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.55581	100.00000	16.47570			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	95.83578	100.00000	95.34931			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	92.29926	100.00000	91.84792			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	85.65171	100.00000	85.25791			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	20.71440	100.00000	20.61416			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.80710	5.87500	102.77495			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES09	On	14/08/2012	Spot Bond			100.00000	98.91599	100.00000	101.26537			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	31.30254	100.00000	31.15106			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	66.43047	100.00000	66.10899			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	66.80727	100.00000	66.48398			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	27.47435	100.00000	27.34140			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.51738	100.00000	14.45995			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.82271	100.00000	11.76550			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.56399	100.00000	13.49835			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.56399	100.00000	13.49835			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	49.62133	100.00000	49.18586			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	32.68117	100.00000	32.52303			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.73037	100.00000	24.63255			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	25.15243	100.00000	25.03071			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.26792	5.25000	100.23968			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.44903	100.00000	0.44688			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.25000			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.28037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.44537	100.00000	2.43354			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	86.62900	100.00000	86.30394			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.82774	100.00000	12.77102			0.00	0	5,766,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.61470	100.00000	7.58584			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.63959			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	99.13793	100.00000	98.61478			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.60398	100.00000	15.53536		1,600,000,000,000.00	0.00	16,000,000	31,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.90351	100.00000	11.84590			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.89266	8.00000	108.84599			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.41592	100.00000	7.38004			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.82169	100.00000	8.77900			0.00	0	28,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00379	100.00000	0.00376			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.85758	100.00000	20.76585			0.00	0	18,369,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	64.20816	100.00000	63.92427			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.93223	100.00000	11.87946		3,600,000,000.00	0.00	36,000	7,495,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.51904	5.75000	122.47467			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	44.16502	100.00000	43.97080			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	61.78379	100.00000	61.51061			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	64.11689	100.00000	63.83493			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.90097	100.00000	12.84423			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.72044	100.00000	25.60734			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	64.19530	100.00000	63.91146			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.93852	100.00000	8.89527			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.89240	100.00000	31.73807			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.64343	100.00000	23.52901			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.40631	100.00000	10.35596			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	60.48043	100.00000	60.18775			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	37.16588	100.00000	36.98603			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.58009	100.00000	13.52038			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.49395	100.00000	37.31251			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.97737	100.00000	9.92908			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	8.39688	100.00000	8.35625			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.85722	100.00000	0.85343			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.87753	100.00000	8.83457			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.38992	100.00000	11.33956			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.34526	10.05000	102.29073			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	6.65100	100.00000	6.60953			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.72371	100.00000	17.63794			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.59811	100.00000	9.53827			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.30894	100.00000	8.25713			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.19230	8.00000	107.16164			2,640,000,000.00	330,000	6,009,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.71765	100.00000	9.67492			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.44429	100.00000	10.39837			0.00	0	1,620,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	68.37607	100.00000	68.07539			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.03364	100.00000	15.96314			0.00	0	4,429,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	59.09169	100.00000	58.82875			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.34762	100.00000	6.31956			0.00	0	5,950,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.14841	100.00000	5.12576			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.55792	100.00000	11.50199			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On	20/01/2013	Spot Bond			100.00000	76.59124	100.00000	76.30221			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.31468			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.57940	100.00000	2.56692			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04135	100.00000	0.04114			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.44021	6.50000	100.41668			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.41935	100.00000	11.36409			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	60.36762	100.00000	60.07549			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.50187	100.00000	17.41718			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.22229	100.00000	10.17282			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.11944	8.75000	102.08736			656,250,000.00	75,000	312,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.91057	100.00000	53.67089			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.78647	100.00000	17.70740			0.00	0	8,314,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	54.71575	100.00000	54.47382			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.90097	100.00000	12.84423			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	23.50092	100.00000	23.38719			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	11.06843	100.00000	11.01487			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.56977	100.00000	14.49925			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.62392	100.00000	9.57734			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	14.47117	100.00000	14.40719			0.00	0	2,230,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.68874	100.00000	16.58470			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.58440	100.00000	10.53318			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.13206	100.00000	10.08302			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.97633	100.00000	9.91414			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.95847	100.00000	8.91233			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.18331	6.75000	102.13685			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.64195	100.00000	22.57087			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.50443	7.25000	100.46554			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.35061	100.00000	9.29232			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	100.05680	8.75000	99.94261			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	103.45496	13.50000	103.27491			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	0.01240	100.00000	0.01230			1,800,000,000,000.00	18,000,000	268,000,000.00
SYN829	On	18/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.33333			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.33333			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.07447			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.54974			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.07447			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.00422			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.49469			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.25996	100.00000	68.99811			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	69.25996	100.00000	68.99811			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.86792			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.84321			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.71070			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.44644			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.44644			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.92091			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.79015			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.52938			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.52938			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.26959	100.00000	68.01079			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	65.41950	100.00000	65.12946			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	46.67077	100.00000	46.46385			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	46.67077	100.00000	46.46385			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.64865			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN918	On	14/08/2012			100.00000	98.91599	100.00000	98.38275			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	98.38275	100.00000	97.85523			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	98.38275	100.00000	97.85523		4,800,000,000,000.00	48,000,000	12,000,000.00	
SYN922	On	20/08/2012			100.00000	97.33333	100.00000	96.81698			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	97.07447	100.00000	96.56085			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	96.81698	100.00000	96.30607			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	96.56085	100.00000	96.05263			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	95.54974	100.00000	95.05208			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	90.34653	100.00000	89.90148			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	46.67077	100.00000	46.46385			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	46.67077	100.00000	46.46385			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	84.49074	100.00000	84.10138			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	98.11828	100.00000	97.59358			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	83.90805	100.00000	83.52403			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	87.52998	100.00000	87.11217			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	80.75221	100.00000	80.39648			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	23.60758	100.00000	23.50319			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	12.05969	100.00000	12.00638			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	30.05309	100.00000	29.92093			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.92276	100.00000	35.76479			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.60902			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.99529	6.27500	99.96146			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	58.24254	100.00000	57.96070			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	57.40109	100.00000	57.12331			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.33333			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.45464	100.00000	14.38469			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.64048	8.00000	102.59674			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.50954			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.12203	6.27000	101.08785			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.21452	100.00000	30.22884			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	45.24290	100.00000	44.96083			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	91.25000	100.00000	90.79602			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.76644			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.44140	100.00000	7.39500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On	18/10/2038			100.00000	7.65631	100.00000	7.60858			0.00	0	0.00
TH10A3	On	18/10/2038			100.00000	8.23708	100.00000	8.20085			0.00	0	0.00
TH10B1	On	18/10/2038			100.00000	8.11838	100.00000	8.06776			0.00	0	0.00
TH10C1	On	18/10/2038			100.00000	9.10698	100.00000	9.05020			0.00	0	0.00
TH10D1	On	18/10/2038			100.00000	13.19034	100.00000	13.10811			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	85.38919	100.00000	84.99749			0.00	0	0.00
TH9A10	On	18/07/2016			100.00000	10.93798	100.00000	10.88505			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	85.32716	100.00000	84.93575			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	86.17449	100.00000	85.77919			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	85.50483	100.00000	85.11260			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	85.73610	100.00000	85.34282			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	6.68787	100.00000	6.65551			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	7.16369	100.00000	7.12902			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	7.48090	100.00000	7.44470			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	8.11532	100.00000	8.07606			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	8.53828	100.00000	8.49696			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	13.02152	100.00000	12.95851			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	10.64214	100.00000	10.59064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016	Spot Bond			100.00000	12.73271	100.00000	12.67109			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	10.88698	100.00000	10.83429			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.32230	100.00000	7.28686			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.42803	100.00000	7.39209			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.48090	100.00000	7.44470			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.72375	100.00000	10.67185			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.88698	100.00000	10.83429			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.44807	100.00000	11.39267			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.00959	100.00000	7.97083			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.44807	100.00000	11.39267			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.26420	100.00000	12.20486			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.06696	100.00000	9.02309			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.21320	100.00000	12.15409			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.29387	100.00000	16.21502			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.29645	100.00000	13.23210			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.44690	100.00000	16.36730			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	41.24763	100.00000	41.04802			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.66776	100.00000	24.55870			0.00	0	4,018,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	102.74344	6.00000	102.71072			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.50315	100.00000	12.44817		5,451,000,000,000.00	54,510,000	1,038,337,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	14.61016	100.00000	14.54591			0	305,334,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.35417	100.00000	13.29545		300,000,000,000.00	3,000,000	159,021,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	13.96947	100.00000	13.90736			0	149,700,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	10.80495	100.00000	10.75745			0	32,190,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	100.26806	10.00000	100.21439			0	0.00	
TR31	On	31/12/2099	Spot Bond			9.75000	100.26138	9.75000	100.20905			0	0.00	
TR32	On	31/12/2099	Spot Bond			100.00000	10.26156	100.00000	10.20871			0	0.00	
TSP116	On	09/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.37577			0	0.00	
TSP117	On	23/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.52938			0	0.00	
TSP121	On	02/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.58974			0	0.00	
TSP125	On	23/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.05263			0	0.00	
TSP127	On	10/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.45504			0	0.00	
TSP128	On	07/02/2013	Spot Bond			100.00000	66.84982	100.00000	70.64357			0	0.00	
TSP129	On	07/03/2013	Spot Bond			100.00000	67.24026	100.00000	66.98536			0	0.00	
TSP130	On	18/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.71560			0	0.00	
TSP131	On	03/05/2013	Spot Bond			100.00000	60.34194	100.00000	60.11319			0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP132	On	29/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.35983			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	71.42857	100.00000	71.15010			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	54.35738	100.00000	54.15132			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.34297	100.00000	15.27550			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	82.08211	100.00000	81.73282			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.22709	100.00000	28.09049			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.67476	100.00000	11.61827			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.90379	100.00000	17.81714			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.68878	100.00000	15.61979			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	81.61248	100.00000	81.25453			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	37.76484	100.00000	37.58210			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	81.63759	100.00000	81.27954			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	47.13231	100.00000	46.91371			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	81.72804	100.00000	81.36959			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	38.17118	100.00000	37.98646			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.13986	100.00000	14.04738			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.71410	100.00000	9.57993			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.74964	100.00000	7.62483			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On	28/02/2013	Spot Bond			100.00000	72.00702	100.00000	71.73405			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	98.01632	100.00000	97.50714			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.80961	100.00000	11.76496			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.65038	100.00000	18.56837			0.00	0	63,756,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.86972	100.00000	10.82134			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.99806	100.00000	19.91011			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.45163	100.00000	12.39687			0.00	0	18,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.96098	100.00000	10.91277			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.75713	100.00000	10.70982			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.66653	100.00000	10.61962			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	42.44522	100.00000	42.25957			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	34.67734	100.00000	34.52401			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.60927	100.00000	9.56701			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.46376	100.00000	26.34675			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.62085	100.00000	21.52577			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.51788	100.00000	7.48464			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.43295	100.00000	15.36508			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.58811	100.00000	9.54595			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	0.30614	100.00000	0.30479			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.99495	100.00000	5.97228			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02414	100.00000	0.02405			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.99495	100.00000	5.97228			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	85.28037	100.00000	84.88372			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	85.28037	100.00000	84.88372			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.06111	100.00000	16.00023			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.43132	100.00000	16.36903			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.40392	100.00000	15.34553			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.40392	100.00000	15.34553			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.60625	100.00000	14.55088			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.60625	100.00000	14.55088			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.82360	100.00000	13.77120			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.82360	100.00000	13.77120			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.00857	100.00000	12.95926			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.00857	100.00000	12.95926			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.26550	100.00000	12.21913			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.26550	100.00000	12.21913			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	11.54425	100.00000	11.50060			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.54425	100.00000	11.50060			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.92732	100.00000	10.88600			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.34335	100.00000	10.30425			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.73127	100.00000	7.70196			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.30312	100.00000	7.27544			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.87254	100.00000	6.84648			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.87254	100.00000	6.84648			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.50428	100.00000	6.47963			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.14021	100.00000	6.11608			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.76523	100.00000	5.74257			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>903,459,455,768,525.00</b>	<b>,907,590,566</b>	<b>104 469 947 428.00</b>	
<b>Grand Total:</b>											<b>13,459,729,303,647.00</b>	<b>107,638,301</b>	<b>04 471 380 254.00</b>	