



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 21/08/2012

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			8.24910	8.24910	8.33880	8.33880		15.00	75,462,766.80	9,148	249,598.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,189.10500	1.18910	1,099.446	19.05	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.30500	0.00031	0.346	19.05	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,039.41590	1.03942	949.849	17.95	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.61590	0.00062	0.749	17.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			939.79180	0.93979	850.359	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.99180	0.00099	1.259	17.21	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			8.66800	0.00867	5.865	23.05	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			969.86800	0.96987	1,056.765	23.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			18.66790	0.01867	12.797	20.72	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			679.86790	0.67987	763.697	20.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			14.36150	0.01436	9.905	21.57	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			775.56150	0.77556	860.805	21.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			11.19580	0.01120	7.575	22.31	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			872.39580	0.87240	958.476	22.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			61.53260	0.06153	41.525	17.41	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			322.73260	0.32273	392.425	17.41	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			37.95070	0.03795	25.858	18.60	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			449.15070	0.44915	526.758	18.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			32.74500	0.03275	22.309	19.02	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			493.94500	0.49395	573.209	19.02	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			116.45080	0.11645	81.690	16.03	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			177.65080	0.17765	232.590	16.03	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			84.86310	0.08486	58.283	16.72	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			246.06310	0.24606	309.183	16.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			72.28960	0.07229	49.192	17.06	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			283.48960	0.28349	350.092	17.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			219.02700	0.21903	159.580	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			80.22700	0.08023	110.480	14.97	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			188.51250	0.18851	133.844	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			99.71250	0.09971	134.744	15.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			182.74630	0.18275	129.609	15.07	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			103.94630	0.10395	140.509	15.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			454.68650	0.45469	372.445	14.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			15.88650	0.01589	23.345	14.78	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			366.95920	0.36696	291.403	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			28.15920	0.02816	42.303	14.84	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			288.15670	0.28816	219.919	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			49.35670	0.04936	70.819	14.91	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			840.40750	0.84041	751.322	16.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			1.60750	0.00161	2.222	16.58	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			644.06810	0.64407	556.373	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			5.26810	0.00527	7.273	15.53	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			595.80170	0.59580	508.766	15.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			7.00170	0.00700	9.666	15.27	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.34620	8.34620	8.43680	8.43680		16.09	13,771,230.00	1,650	74,227.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			40.98460	0.04098	35.524	25.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,004.18460	2.00418	2,089.324	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			23.18140	0.02318	17.953	27.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,686.38140	2.68638	2,771.753	27.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			154.38590	0.15439	131.955	19.11	329,886.50	2,500	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			717.58590	0.71759	785.755	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			137.70760	0.13771	117.803	19.58	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			800.90760	0.80091	871.603	19.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			89.94430	0.08994	77.363	21.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,153.14430	1.15314	1,231.163	21.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			372.72220	0.37272	320.321	15.92	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			235.92220	0.23592	274.121	15.92	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			251.78880	0.25179	215.325	17.22	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			414.98880	0.41499	469.125	17.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			195.97410	0.19597	167.283	18.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			559.17410	0.55917	621.083	18.15	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			514.44620	0.51445	450.021	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			127.64620	0.12765	153.821	15.10	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			483.08650	0.48309	421.072	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			146.28650	0.14629	174.872	15.26	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			0.00000	0.00000	343.318	15.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			0.00000	0.00000	247.118	15.76	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			586.78200	0.58678	512.583	14.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			99.98200	0.09998	116.383	14.77	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			550.00590	0.55001	480.522	14.94	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			113.20590	0.11321	134.322	14.94	335,804.50	2,500	11,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44820	8.44820	8.54020	8.54020		16.65	9,250,779.00	1,095	21,462.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			90.63900	0.09064	82.653	25.36	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,400.43900	2.40044	2,484.453	25.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			196.11330	0.19611	176.624	20.83	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,205.91330	1.20591	1,278.424	20.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			129.22890	0.12923	117.117	23.17	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			1,789.02890	1.78903	1,868.917	23.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			105.83530	0.10584	96.145	24.35	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,115.63530	2.11564	2,197.945	24.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			710.50110	0.71050	641.808	15.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			170.30110	0.17030	193.608	15.16	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			644.35570	0.64436	582.603	15.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			204.15570	0.20416	234.403	15.37	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			273.35830	0.27336	245.903	19.15	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			833.15830	0.83316	897.704	19.15	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.54060	8.54060	8.63520	8.63520		17.20	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			500.28500	0.50029	459.629	17.83	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			605.08500	0.60508	659.029	17.83	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			496.92170	0.49692	456.538	17.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			611.72170	0.61172	665.938	17.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			493.58660	0.49359	453.470	17.89	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			618.38660	0.61839	672.870	17.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.65840	8.65840	8.75300	8.75300		17.71	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,062.23750	1.06224	990.503	15.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			309.23750	0.30924	332.103	15.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			636.79800	0.63680	589.926	18.58	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			883.79800	0.88380	931.526	18.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.00070	9.00070	9.08400	9.08400		18.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,505.22710	1.50523	1,431.372	16.31	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			421.22710	0.42123	430.672	16.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.34310	9.34310	9.41500	9.41500		19.43	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.24910	8.24910	8.33880	8.33880		15.00	0.00	0	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			8,761.80060	0.08762	6,029.241	16.65	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			23,881.80060	0.23882	30,119.241	16.65	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			6,153.26200	0.06153	4,152.474	17.41	0.00	0	60.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Put			32,273.26200	0.32273	39,242.474	17.41	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future			8.34620	8.34620	8.43680	8.43680		16.09	684,388.40	82	77.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			25,500.53300	0.25501	21,812.419	17.18	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			40,820.53300	0.40821	46,192.419	17.18	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.44820	8.44820	8.54020	8.54020			84,482.00	10	15.00
\$ / 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			14,980.00000	0.14980	24,180.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.54060	8.54060	8.63520	8.63520		17.20	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			49,358.66390	0.49359	45,346.982	17.89	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			61,838.66390	0.61839	67,286.982	17.89	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			50,028.49890	0.50028	45,962.942	17.83	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			60,508.49890	0.60508	65,902.942	17.83	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			49,692.17150	0.49692	45,653.785	17.86	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			61,172.17150	0.61172	66,593.785	17.86	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.01740	13.01740	13.09570	13.09570		12.74	195,261.00	15	11,980.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,746.07060	1.74607	1,667.885	18.12	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.37060	0.00037	0.485	18.12	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			952.18720	0.95219	875.025	14.35	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			6.48720	0.00649	7.625	14.35	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			74.17240	0.07417	55.469	14.09	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			428.47240	0.42847	488.069	14.09	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			23.68530	0.02369	16.304	15.21	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			777.98530	0.77799	848.904	15.21	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.16750	13.16750	13.24610	13.24610		13.57	1,382,587.50	105	1,980.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			255.24820	0.25525	229.794	14.85	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			709.14820	0.70915	762.294	14.85	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			154.82030	0.15482	137.526	16.01	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,108.72030	1.10872	1,170.026	16.01	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			357.01960	0.35702	324.862	14.08	0.00	0	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	13.37	Put			480.91960	0.48092	527.362	14.08	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			297.21400	0.29721	268.926	14.50	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			601.11400	0.60111	651.426	14.50	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.32580	13.32580	13.40580	13.40580		15.82	1,332,580.00	100	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			805.71960	0.80572	761.962	23.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,099.91960	1.09992	1,136.162	23.01	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			725.68750	0.72569	684.610	23.01	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,219.88750	1.21989	1,258.810	23.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			552.50130	0.55250	517.948	23.01	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,546.70130	1.54670	1,592.149	23.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			878.85310	0.87885	832.806	23.01	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,003.05310	1.00305	1,037.006	23.01	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10390	0.10390	0.10510	0.10510		16.68	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			61.01210	0.00061	36.024	18.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			551.01210	0.00551	646.024	18.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10530	0.10530	0.10640	0.10640		19.88	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			326.47050	0.00326	280.115	19.88	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			686.47050	0.00686	750.115	19.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.29410	10.29410	10.28910	10.28910		12.00	1,029,410.00	100	25,753.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			842.38410	0.84238	847.108	15.31	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			3.28410	0.00328	3.008	15.31	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			550.18460	0.55018	554.256	13.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			11.08460	0.01108	10.156	13.18	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			413.09890	0.41310	416.373	12.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			23.99890	0.02400	22.273	12.65	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			186.68580	0.18669	187.497	12.17	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			97.58580	0.09759	93.397	12.17	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			4.55850	0.00456	4.290	15.78	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			915.45850	0.91546	910.190	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			3.76210	0.00376	3.531	15.98	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			964.66210	0.96466	959.431	15.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.42800	10.42800	10.42310	10.42310		13.28	521,400.00	50	53,794.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			146.61120	0.14661	147.707	15.20	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			723.51120	0.72351	719.707	15.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			129.93450	0.12993	130.891	15.56	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			806.83450	0.80683	802.891	15.56	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			82.55350	0.08255	83.121	17.02	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,159.45350	1.15945	1,155.121	17.02	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			321.34800	0.32135	323.914	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			298.24800	0.29825	295.914	13.28	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			184.20570	0.18421	185.632	14.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			581.10570	0.58111	577.632	14.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			155.88810	0.15589	157.059	15.02	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			682.78810	0.68279	679.059	15.02	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			963.69500	0.96370	968.765	13.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			40.59500	0.04059	40.765	13.60	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			371.42780	0.37143	374.449	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			248.32780	0.24833	246.449	13.20	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.57110	10.57110	10.56710	10.56710		13.81	2,642,775.00	250	250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			309.24250	0.30924	313.640	15.00	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			712.14250	0.71214	712.540	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.87830	10.87830	10.87730	10.87730		14.88	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			622.69070	0.62269	631.641	15.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			945.39070	0.94539	953.341	15.52	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.89767	106.89767	106.90576	106.90576			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,915.76000	6.91576	6,907.670		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			6,905.76000	6.90576	6,897.670		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,895.76000	6.89576	6,887.670		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.23236	104.23236	104.23874	104.23874			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,248.74000	5.24874	5,242.360		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			5,238.74000	5.23874	5,232.360		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			5,228.74000	5.22874	5,222.360		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	01/11/2012	Bond Future			110.74398	110.74398	110.75060	110.75060			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,760.60000	6.76060	6,753.980		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			6,750.60000	6.75060	6,743.980		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			6,740.60000	6.74060	6,733.980		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			468.29700	468.29700	466.48000	466.48000			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			475.03500	475.03500	473.19100	473.19100			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.66200	420.66200	419.44200	419.44200			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			426.71500	426.71500	425.47700	425.47700			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.64940	8.64940	8.69990	8.69990		11.46	181,637.40	21	8,179.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			302.69780	0.30270	260.083	11.78	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			22.79780	0.02280	30.683	11.78	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.67600	8.67600	8.72660	8.72660		12.17	2,602,800.00	300	10,094.00



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	14/12/2012	Foreign Exchange Future	8.46	Call			387.02430	0.38702	352.945	11.93	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			120.42430	0.12042	136.945	11.93	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.70990	8.70990	8.76170	8.76170		12.39	1,741,980.00	200	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			457.44540	0.45745	425.392	12.14	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			205.74540	0.20575	225.492	12.14	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.83410	8.83410	8.86070	8.86070		14.25	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.36900	8.36900	8.42780	8.42780		10.87	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			196.39920	0.19640	156.072	10.94	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			38.59920	0.03860	57.072	10.94	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.44930	8.44930	8.50890	8.50890		11.68	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			311.21490	0.31121	271.373	11.60	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			152.31490	0.15231	172.073	11.60	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.19390	0.19390	0.19890	0.19890			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.02550	0.02550	0.02580	0.02580			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.15990	0.15990	0.11800	0.11800			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02770	0.02770	0.04110	0.04110			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.10050	0.10050	0.07740	0.07740			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.09470	0.09470	0.11780	0.11780			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.10690	0.10690	0.11900	0.11900			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.57280	8.57280	8.57040	8.57040		13.86	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			38.68140	0.03868	38.011	15.82	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			378.28140	0.37828	375.211	15.82	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.69280	8.69280	8.69000	8.69000		15.21	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			182.12470	0.18212	184.472	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			532.12470	0.53212	531.672	16.60	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry				8.22640	8.22640	8.32000	8.32000		14.06	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.24	Call			0.00000	0.00000	57.706	14.13	0.00	7,000	7,000.00
DAAV On	28/08/2012	Any day expiry		8.24	Put			0.00000	0.00000	71.306	14.13	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Call			0.00000	0.00000	34.386	14.93	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Put			0.00000	0.00000	117.986	14.93	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Call			0.00000	0.00000	31.968	15.07	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Put			0.00000	0.00000	125.568	15.07	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Call			0.00000	0.00000	29.713	15.22	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Put			0.00000	0.00000	133.313	15.22	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry				8.22980	8.22980	8.31920	8.31920		14.71	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Call			919.00000	0.91900	830.000	22.05	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Put			0.00000	0.00000	0.000	22.05	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.72	Call			600.00000	0.60000	511.000	18.08	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.72	Put			1.00000	0.00100	1.000	18.08	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry		8.25	Call			126.00000	0.12600	73.000	15.19	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		8.25	Put			57.00000	0.05700	93.000	15.19	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		8.51	Call			31.00000	0.03100	15.000	17.69	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry		8.51	Put			222.00000	0.22200	295.000	17.69	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry				8.26150	8.26150	8.35140	8.35140		15.28	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		8.25	Call			223.00000	0.22300	168.000	15.28	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		8.25	Put			122.00000	0.12200	157.000	15.28	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		8.51	Call			113.00000	0.11300	84.000	16.83	0.00	0	7,540.00
DAUS On	28/09/2012	Any day expiry		8.51	Put			272.00000	0.27200	333.000	16.83	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.40	Call			954.00000	0.95400	864.000	16.45	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.40	Put			3.00000	0.00300	3.000	16.45	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.72	Call			642.00000	0.64200	556.000	15.14	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.72	Put			11.00000	0.01100	15.000	15.14	0.00	0	7,540.00
DAUS On	31/10/2012	Any day expiry				8.29830	8.29830	8.38840	8.38840		15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Call			696.00000	0.69600	613.000	14.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			28.00000	0.02800	35.000	14.75	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			305.00000	0.30500	251.000	15.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			167.00000	0.16700	203.000	15.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			191.00000	0.19100	156.000	16.74	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			313.00000	0.31300	368.000	16.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			997.00000	0.99700	908.000	15.32	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			9.00000	0.00900	10.000	15.32	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.33090	8.33090	8.42130	8.42130		16.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			747.00000	0.74700	665.000	14.81	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			46.00000	0.04600	54.000	14.81	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			255.00000	0.25500	215.000	16.78	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			344.00000	0.34400	394.000	16.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.36050	8.36050	8.45120	8.45120		16.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			306.00000	0.30600	265.000	16.77	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			365.00000	0.36500	415.000	16.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			791.00000	0.79100	711.000	14.86	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			60.00000	0.06000	71.000	14.86	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.95304	108.95304	108.67586	108.67586			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,685.86000	2.68586	2,963.040		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			2,675.86000	2.67586	2,953.040		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			2,665.86000	2.66586	2,943.040		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.84693	88.33879	8.88377	88.02619			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,613.30000	2.61330	2,925.900		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.94483	89.60974	8.98290	89.29264			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			3,803.29000	3.80329	3,486.190		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			3,714.60000	3.71460	3,397.500		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,626.04000	3.62604	3,308.940		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			420.81800	420.81800	419.64100	419.64100			12,624,540.00	3	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			156,810.00000	15.68100	168,580.000		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			426.87300	426.87300	425.67800	425.67800			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			73,120.00000	7.31200	61,170.000		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			73,220.00000	7.32200	61,270.000		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			73,320.00000	7.33200	61,370.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.55700	185.55700	185.60200	185.60200			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.22700	188.22700	188.27300	188.27300			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.38500	502.38500	502.42100	502.42100			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.38500	509.38500	509.42000	509.42000			0.00	0	169.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.01000	94.99000	5.07000	94.93000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.99000	95.01000	5.01000	94.99000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.97000	95.03000	4.98000	95.02000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.92000	95.08000	4.94000	95.06000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.91000	95.09000	4.92000	95.08000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.90000	95.10000	4.92000	95.08000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.90000	95.10000	4.92000	95.08000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.94000	95.06000	4.98000	95.02000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.04000	94.96000	5.10000	94.90000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.17000	94.83000	5.25000	94.75000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.33000	94.67000	5.40000	94.60000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.49000	94.51000	5.56000	94.44000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.69230	6.69230	6.73730	6.73730		10.57	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			175.11950	0.17512	139.419	10.80	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			27.81950	0.02782	37.119	10.80	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.74250	6.74250	6.78800	6.78800		11.48	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			267.01240	0.26701	234.226	11.50	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			109.01240	0.10901	121.726	11.50	0.00	0	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	01/11/2012	Bond Future			7.18249	105.50397	7.28610	104.74192			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,821.97000	1.82197	1,059.920		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			1,747.13000	1.74713	985.080		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			1,672.36000	1.67236	910.310		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.25400	107.02192	7.36183	106.24875			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			2,329.98000	2.32998	1,556.810		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			2,256.56000	2.25656	1,483.390		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			2,183.21000	2.18321	1,410.040		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.30400	104.50235	7.41547	103.71933			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			2,668.47000	2.66847	1,885.450		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			2,596.25000	2.59625	1,813.230		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			2,524.09000	2.52409	1,741.070		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.58294	122.55871	5.63741	122.39872		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			738.84000	0.73884	840.570	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			321.28000	0.32128	263.020	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,806.02000	1.80602	1,952.110	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			53.94000	0.05394	40.040	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.61205	124.32208	5.67332	124.15960		2.13	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,800.75000	1.80075	1,931.840	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			207.28000	0.20728	175.890	2.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future			5.59934	119.13911	5.66738	118.97479		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			564.36000	0.56436	625.220	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,357.73000	1.35773	1,254.270	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			573.55000	0.57355	635.080	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,342.58000	1.34258	1,239.790	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			582.83000	0.58283	645.030	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,327.53000	1.32753	1,225.410	2.28	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.60093	128.78251	7.64791	128.31255		11.13	0.00	0	35,540.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,533.19000	3.53319	3,810.740	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,832.87000	1.83287	1,640.460	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,687.73000	4.68773	5,011.710	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,243.89000	1.24389	1,097.910	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,467.83000	8.46783	8,882.410	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			361.71000	0.36171	306.330	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,087.93000	11.08793	11,533.970	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			131.64000	0.13164	107.720	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.67566	125.34448	7.72436	124.86763		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,654.99000	8.65499	9,008.990	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,666.61000	1.66661	1,543.760	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,479.54000	1.47954	1,594.070	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,847.32000	8.84732	8,485.000	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,217.24000	2.21724	2,371.980	12.01	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,974.29000	6.97429	6,652.180	12.01	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.73378	126.97985	7.78397	126.49709		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,602.44000	3.60244	3,793.790	12.23	0.00	0	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	02/05/2013	Bond Future	7.41	Put			7,264.45000	7.26445	6,973.040	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,525.56000	3.52556	3,714.090	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,387.70000	7.38770	7,093.470	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,563.87000	3.56387	3,753.820	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,325.89000	7.32589	7,033.080	12.23	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			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.36542	214.36542	214.38999	214.38999			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			4,600.01000	4.60001	4,624.580		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			4,610.01000	4.61001	4,634.580		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			4,620.01000	4.62001	4,644.580		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	01/11/2012	Bond Future			272.33435	272.33435	272.11266	272.11266			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,122.66000	5.12266	5,344.350		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			5,112.66000	5.11266	5,334.350		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			5,102.66000	5.10266	5,324.350		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	01/11/2012	Bond Future			4.91695	110.92766	4.97168	110.81328		1.43	0.00	0	1,560.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Call			452.92000	0.45292	529.720	1.45	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			164.56000	0.16456	126.980	1.45	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.84243	108.11466	4.90585	107.99846		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			489.23000	0.48923	554.880	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			353.59000	0.35359	303.040	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.71190	109.52515	4.78483	109.40769		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			102.73000	0.10273	122.530	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,310.62000	1.31062	1,212.960	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			105.58000	0.10558	125.800	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,297.14000	1.29714	1,199.900	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			108.49000	0.10849	129.130	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,283.71000	1.28371	1,186.890	1.33	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/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.00297	200.00297	200.48550	200.48550			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,495.50000	8.49550	8,012.970		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,485.50000	8.48550	8,002.970		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			8,475.50000	8.47550	7,992.970		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.08844	110.14335	6.13096	109.95750		4.48	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,263.06000	3.26306	3,431.820	4.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			94.00000	0.09400	76.910	4.82	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.14106	111.72805	6.18665	111.53939		4.44	703,886,715.00	6,300	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,213.52000	1.21352	1,300.110	4.48	16,381,386.00	12,600	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,530.94000	1.53094	1,428.870	4.48	0.00	0	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	07/02/2013	Bond Future	6.65	Call			0.00000	0.00000	2,686.030	4.66	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			0.00000	0.00000	602.560	4.66	18,227,440.00	30,250	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,451.67000	3.45167	3,602.610	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			391.59000	0.39159	353.870	4.76	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.16714	109.02677	6.21552	108.83591		4.86	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,227.94000	1.22794	1,302.510	4.85	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,440.19000	2.44019	2,323.900	4.85	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,196.08000	1.19608	1,269.320	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,488.27000	2.48827	2,370.650	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,211.94000	1.21194	1,285.850	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,464.15000	2.46415	2,347.200	4.84	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	01/11/2012	Bond Future			6.39286	111.04327	6.44034	110.79453		5.69	0.00	0	3,783.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,113.29000	4.11329	4,338.360	6.16	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			127.67000	0.12767	104.000	6.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.45025	108.60979	6.50050	108.35735		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,400.75000	4.40075	4,601.720	6.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			528.46000	0.52846	476.990	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.48857	110.02667	6.54135	109.77114		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,689.63000	1.68963	1,795.920	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,913.25000	2.91325	2,764.010	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,710.24000	1.71024	1,817.400	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,884.85000	2.88485	2,736.480	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,731.01000	1.73101	1,839.040	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,856.64000	2.85664	2,709.140	6.11	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.05613	105.10121	5.09673	105.05388		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			161.50000	0.16150	182.680	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			215.98000	0.21598	189.830	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.94852	102.84795	5.00155	102.79981		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			184.77000	0.18477	202.850	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			404.32000	0.40432	374.260	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.70192	104.18984	4.77282	104.14130		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			61.09000	0.06109	67.730	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,014.98000	1.01498	973.080	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			62.05000	0.06205	68.770	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,008.99000	1.00899	967.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			63.02000	0.06302	69.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,003.01000	1.00301	961.270	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	01/11/2012	Bond Future			6.68624	105.40893	6.74387	105.07837		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,792.93000	4.79293	5,094.120	7.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			140.89000	0.14089	111.520	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.74937	103.28563	6.80993	102.95015		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,170.21000	5.17021	5,439.900	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			600.45000	0.60045	534.660	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.79678	104.63318	6.85998	104.29353		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,598.58000	1.59858	1,724.080	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,881.80000	3.88180	3,667.650	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,618.98000	1.61898	1,745.570	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,847.11000	3.84711	3,634.050	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,639.54000	1.63954	1,767.230	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,812.62000	3.81262	3,600.660	7.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.85281	100.02863	6.93092	99.53945		8.14	35,610,192.28	356	9,431.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,110.32000	1.11032	1,321.130	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,868.88000	1.86888	1,590.510	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,842.13000	3.84213	4,247.780	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			367.09000	0.36709	283.560	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,865.50000	4.86550	5,303.230	8.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			205.44000	0.20544	153.990	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.91689	101.46783	6.99849	100.97146		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			416.05000	0.41605	489.740	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,708.10000	6.70810	6,285.420	8.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,402.17000	5.40217	5,791.380	9.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			801.35000	0.80135	694.190	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.96276	99.39699	7.04747	98.89441		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,870.20000	1.87020	2,065.210	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,256.11000	4.25611	3,948.540	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,893.05000	1.89305	2,089.670	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,218.07000	4.21807	3,912.110	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,847.52000	1.84752	2,040.920	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,294.38000	4.29438	3,985.200	8.72	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.22303	80.27216	8.25952	79.95713		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,481.11000	6.48111	6,737.280	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			563.78000	0.56378	504.920	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.29357	81.42705	8.33114	81.10735		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,581.29000	7.58129	7,809.580	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,758.25000	1.75825	1,666.840	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.34872	79.34636	8.38719	79.02274		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,456.02000	3.45602	3,584.670	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,899.39000	6.89939	6,704.420	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,490.11000	3.49011	3,619.660	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,843.95000	6.84395	6,649.880	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,524.40000	3.52440	3,654.830	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,788.86000	6.78886	6,595.670	18.57	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	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.79993	152.79993	152.41411	152.41411			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,424.11000	7.42411	7,809.930		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			7,414.11000	7.41411	7,799.930		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			7,404.11000	7.40411	7,789.930		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			122.26282	122.26282	122.53354	122.53354			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			543.54000	0.54354	272.820		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			533.54000	0.53354	262.820		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			523.54000	0.52354	252.820		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	01/11/2012	Bond Future			125.42204	125.42204	125.43198	125.43198			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,441.98000	3.44198	3,432.040		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			3,431.98000	3.43198	3,422.040		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			3,421.98000	3.42198	3,412.040		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	01/11/2012	Bond Future			8.04563	91.34805	8.09238	90.93778		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,179.74000	1.17974	1,299.950	14.61	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,248.79000	4.24879	3,958.730	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,518.89000	6.51889	6,857.240	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			550.19000	0.55019	478.270	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.12114	92.66231	8.16937	92.24606		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,640.89000	7.64089	7,944.080	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,666.91000	1.66691	1,553.850	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.17713	90.33438	8.22659	89.91291		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,416.07000	3.41607	3,585.890	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,789.19000	6.78919	6,537.540	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,450.50000	3.45050	3,621.500	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,734.05000	6.73405	6,483.580	16.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Call			3,485.42000	3.48542	3,657.610	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,679.52000	6.67952	6,430.240	16.13	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	01/11/2012	Bond Future			8.23637	82.25080	8.27278	81.91726			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			2,651.39000	2.65139	2,317.850		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			2,555.20000	2.55520	2,221.660		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			2,459.19000	2.45919	2,125.650		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			15,917.13000	15,917.13000	16,012.47000	16,012.47000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.29540	1.29540	1.30860	1.30860		14.63	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			132.83650	0.01328	90.675	15.60	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			346.83650	0.03468	436.675	15.60	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30140	1.30140	1.31460	1.31460		15.52	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			371.81930	0.03718	315.708	16.39	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			625.81930	0.06258	701.708	16.39	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>898,280,041.38</b>	<b>74,635</b>	<b>1,469,912.00</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.80360	100.00000	10.77744			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	22.29717	100.00000	22.24809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	9.70000	100.00000	9.67650			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.58660	5.00000	127.56948			360,000,000,000.00	72,000,000	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	102.13640	100.00000	101.86331			270,000,000,000.00	2,700,000	2,700,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	22.50143	100.00000	22.45190			3,422,700,000,000.00	34,227,000	16,910,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	39.00029	100.00000	38.91444			4,740,000,000,000.00	47,400,000	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	8.95758	100.00000	8.93588			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.18252	100.00000	15.14909			1,000,000,000,000.00	10,000,000	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	43.46923	100.00000	43.36392			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	1,200,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	31.17001	100.00000	31.10058			0.00	0	4,100,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.06086	100.00000	19.01468			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	30.91111	100.00000	30.83622			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.94340	100.00000	11.91447			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.96122	100.00000	8.93951			0.00	0	9,000,000.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.77617	100.00000	8.75490			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.90433	100.00000	8.88275			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.53648	100.00000	27.47586			740,000,000,000.00	7,400,000	3,700,000.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015			100.00000	19.65253	100.00000	19.60492			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	29.67641	100.00000	29.61109			29,600,000,000.00	296,000	296,000.00
ABL11B	On	29/09/2014			100.00000	23.41246	100.00000	23.35574			300,000,000,000.00	3,000,000	3,000,000.00
ABL12B	On	08/03/2015			100.00000	19.14066	100.00000	19.09429			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.29841	100.00000	11.27104			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	71.20188	100.00000	71.07100			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	54.92774	100.00000	54.80683			372,200,000,000.00	3,722,000	1,700,000.00
ABL8B	On	19/09/2013			100.00000	45.24246	100.00000	45.13286			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	82.67363	100.00000	82.49232			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	86.84628	100.00000	86.70886			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	70.80244	100.00000	70.53825			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	39.56670	100.00000	39.47859			0.00	0	1,700,000.00
ABLI03	On	15/03/2015			100.00000	21.68255	100.00000	21.63427			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.16119	8.00000	92.13914			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	20.61981	100.00000	20.57442			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	16.58160	100.00000	16.54143			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.53608	9.58000	101.50996			0.00	0	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	11.82408	100.00000	11.79544			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.22406	100.00000	11.18903			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.22632	4.50000	101.21136			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.77016	100.00000	5.75726			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.61921	100.00000	19.57528			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.08191	100.00000	5.07053			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	94.99127	100.00000	94.77968			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.47974	100.00000	5.46746			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.31685	100.00000	2.31246			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.31685	100.00000	2.31246			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.83463	6.82500	99.81627			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.07798	100.00000	11.05114			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.66066	100.00000	11.63817			0.00	0	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	23.05954	100.00000	23.01056			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.63810	100.00000	10.61770			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.07526	100.00000	10.05588			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.56553	100.00000	20.52586			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.68539	100.00000	19.64731			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.56215	100.00000	8.53542			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.62644	100.00000	10.59326			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.72189	100.00000	18.90105			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.14580	100.00000	23.10943			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.71619	100.00000	17.65437			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.20421	100.00000	17.17093			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.50472	100.00000	16.47279			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.18902	100.00000	16.15771			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.72429	100.00000	8.69515			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	24.72166	100.00000	24.58837			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	57.97671	100.00000	57.86671			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.67725	100.00000	10.63030			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.12010	100.00000	14.09279			0.00	0	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	15.04479	100.00000	15.01168			1,701,900,000,000.00	17,019,000	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.06627	100.00000	21.01990			1,785,900,000,000.00	17,859,000	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.04575	100.00000	10.02352			1,133,100,000,000.00	11,331,000	6,501,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.68770	100.00000	12.65977			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.36211	100.00000	18.32170			0.00	0	7,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.80759	100.00000	31.73636			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.51526	4.00000	118.49933			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	2,100,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.79274	100.00000	5.77984			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.21357	100.00000	3.20641			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	57.51462	100.00000	57.37529			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	63.88527	100.00000	63.73050			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	64.22807	100.00000	64.07247			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.88802	100.00000	20.83742			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	47.39686	100.00000	47.28204			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	59.48415	100.00000	59.34004			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	47.39686	100.00000	47.28204			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	56.80508	100.00000	56.66747			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	63.80440	100.00000	63.66395			0.00	0	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	105.91954	13.50000	105.88194			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.05001	100.00000	17.00871			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.28077	100.00000	17.23890			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.55747	100.00000	20.50766			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	88.80066	100.00000	88.58872			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	43.92069	100.00000	43.81429			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	43.87346	100.00000	43.76718			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.81926	100.00000	16.77851			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.39731	100.00000	1.39467			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	86.22880	100.00000	86.03057			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	86.22880	100.00000	86.03057			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	38.01115	100.00000	37.91907			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	43.28692	100.00000	43.18205			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	85.99733	100.00000	85.79918			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.87689	100.00000	11.85442			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.87689	100.00000	11.85442			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	44.50316	100.00000	44.39535			0.00	0	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	15.47562	100.00000	15.43814			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.39394	100.00000	16.35422			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.06626	100.00000	15.02976			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.34285	100.00000	15.30569			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.46456	100.00000	15.42709			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.85333	100.00000	9.83165			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.85333	100.00000	9.83165			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.90524	100.00000	9.88344			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.84497	100.00000	14.80901			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.90524	100.00000	9.88344			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.80141	100.00000	9.77984			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.84745	100.00000	22.80422			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.27536	100.00000	23.21898			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	94.79494	100.00000	94.55556			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.14895	100.00000	44.04200			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.52692	100.00000	14.49173			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.14895	100.00000	44.04200			0.00	0	2,000,000.00
ACL094	On	20/12/2012	Spot Bond			100.00000	94.79494	100.00000	94.55556			0.00	0	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			100.00000	9.65639	100.00000	9.63300			0.00	0	0.00
ACL096	On	20/06/2020			100.00000	9.64822	100.00000	9.62484			0.00	0	0.00
ACL097	On	20/12/2025			100.00000	9.65958	100.00000	9.63618			0.00	0	0.00
ACL098	On	20/12/2025			100.00000	9.42543	100.00000	9.40260			0.00	0	0.00
ACL099	On	20/12/2013			100.00000	43.75539	100.00000	43.64939			0.00	0	0.00
ACL100	On	20/12/2017			100.00000	9.89557	100.00000	9.87160			0.00	0	0.00
ACL101	On	18/01/2013			100.00000	88.51465	100.00000	88.30590			0.00	0	0.00
ACL102	On	12/07/2013			100.00000	60.66046	100.00000	60.51351			0.00	0	0.00
ACL103	On	18/01/2013			100.00000	88.51465	100.00000	88.30590			0.00	0	0.00
ACL104	On	20/12/2019			100.00000	11.87068	100.00000	11.84192			0.00	0	930,000.00
ACL114	On	20/03/2014			100.00000	31.02934	100.00000	30.95417			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	37.94580	100.00000	37.86227			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	39.52444	100.00000	39.42869			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	7.90036	100.00000	7.88122			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	7.91108	100.00000	7.89192			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.07112	100.00000	7.05770			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	39.98172	100.00000	39.88486			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.90649	100.00000	3.89784			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.77727	100.00000	4.76675			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.93845	100.00000	5.92721			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.06175	100.00000	4.05281			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.21715	100.00000	4.20787			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.15998	100.00000	9.13778			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.51115	100.00000	26.44692			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.51115	100.00000	26.44692			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	39.98172	100.00000	39.88486			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.64251	100.00000	22.58766			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.36659	100.00000	23.30999			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.30578	100.00000	23.24932			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.00782	100.00000	8.98600			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	9.95679	100.00000	9.93268			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.99611	100.00000	8.97432			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.69759	100.00000	9.67624			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	94.98126	100.00000	94.74141			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.74950	100.00000	9.72804			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.36659	100.00000	23.30999			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	11.96318	100.00000	11.93420			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.21933	100.00000	11.19215			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.19509	100.00000	9.17281			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.03539	100.00000	48.91660			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.56798	100.00000	29.50944			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.33689	100.00000	29.27880			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.41150	100.00000	9.39287			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.31061	100.00000	38.21780			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.17189	100.00000	16.13988			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.01187	100.00000	15.98017			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.32251	100.00000	16.29019			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.39105	100.00000	9.37246			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.03310	100.00000	9.01522			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.20014	100.00000	16.16806			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.30368	100.00000	16.27140			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.34797	100.00000	11.33024			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.81319	100.00000	13.78584			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.24720	100.00000	16.21504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	33.43495	100.00000	33.35396			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.28420	100.00000	22.23021			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.72401	100.00000	30.64957			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.80788	100.00000	12.78776			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.47990	100.00000	10.45451			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.50943	1.75000	102.50349			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.54815	100.00000	17.50564			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	82.77341	100.00000	82.59502			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.56955	100.00000	17.52698			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.39912	100.00000	10.37393			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.39294	100.00000	9.37019			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.80314	100.00000	8.78181			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	82.81479	100.00000	78.66379			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	44.51912	100.00000	44.37045			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.44684	100.00000	24.36519			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	82.47975	100.00000	82.30200			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.15039	100.00000	17.07465			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	9.90193	100.00000	9.85820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On	20/06/2017	Spot Bond			100.00000	9.39874	100.00000	9.35724			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.31733	100.00000	8.28060			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.26346	100.00000	9.21032			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	7.77712	100.00000	7.71522			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	79.97862	100.00000	79.81130			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	79.95566	100.00000	79.78839			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	67.37890	100.00000	67.22978			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.28481	100.00000	2.27927			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.12307	100.00000	19.53348			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	19.77714	100.00000	20.18598			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.21320	100.00000	20.62097			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.70846	100.00000	12.68048		1,720,000,000,000.00		17,200,000	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.11827	100.00000	15.08482			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.46213	100.00000	24.40287			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.76208	100.00000	20.71637		2,925,400,000,000.00		29,254,000	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.48329	100.00000	23.42640			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.12012	100.00000	15.08666			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.14575	100.00000	6.13198			0.00	0	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	33.94587	100.00000	33.87114			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.53953	100.00000	10.51400			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.15207	100.00000	14.12075			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.99680	100.00000	17.94062			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.87925	100.00000	10.84529			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	42.72570	100.00000	37.34398			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.16856	100.00000	23.11729			13,300,000,000.00	133,000	133,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.29335	100.00000	10.26841			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	44.64380	100.00000	44.53565			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	50.69775	100.00000	50.58616			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.60276	100.00000	22.54800			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.54715	100.00000	28.48397			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.10820	100.00000	15.07477			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.16714	100.00000	39.07225			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.85696	100.00000	17.81369			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	64.28103	100.00000	64.12531			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.67921	100.00000	18.63396			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.64681	100.00000	18.60164			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.00000	14.13944	100.00000	14.10519			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	18.54962	100.00000	18.50469			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	14.39091	100.00000	14.35604			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	17.73430	100.00000	17.69135			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	17.73430	100.00000	17.69135			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	15.71258	100.00000	15.67452			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.15359	100.00000	16.11446			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.32776	100.00000	17.28578			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.67921	100.00000	18.63396			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.73241	100.00000	16.69187			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.19089	8.00000	101.16911			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.80435	100.00000	13.77091			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.80435	100.00000	13.77091			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.80435	100.00000	13.77091			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.74081	100.00000	24.68088			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	62.60811	100.00000	62.45645			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.43305	100.00000	16.39323			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.41805	100.00000	12.37843			0.00	0	1,000,000.00

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	13.00248	100.00000	12.96098			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond				100.00000	12.75070	100.00000	1.62225			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	21.16446	100.00000	21.11319			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	19.72991	100.00000	19.68212			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	17.67321	100.00000	17.63040			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond				100.00000	15.61509	100.00000	0.28872			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.89530	100.00000	4.88604			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	21.35721	100.00000	21.30548			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	19.43747	100.00000	19.39038			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.99843	100.00000	11.96936			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.99843	100.00000	11.96936			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.50669	100.00000	14.47153			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.56979	100.00000	12.53934			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	25.82908	100.00000	25.76651			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	18.00427	100.00000	17.96067			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	81.29176	100.00000	81.11111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018	Spot Bond			100.00000	3.85933	100.00000	3.85084			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.12286	100.00000	9.10555			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.18671	100.00000	10.16738			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.78289	100.00000	10.75903			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	28.49295	100.00000	28.42393			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	62.52512	100.00000	62.37364			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	38.01335	100.00000	37.92126			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	37.61169	100.00000	37.52057			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	63.18546	100.00000	63.03239			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	39.08261	100.00000	38.98794			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	62.73637	100.00000	62.58438			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	9.15749	100.00000	9.13530			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	23.00675	100.00000	22.95102			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	21.60555	100.00000	21.53810			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	54.08899	100.00000	53.96993			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.60509	100.00000	10.57940			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.65748	100.00000	10.63166			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.81464	100.00000	10.78844			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.33852	100.00000	11.31105			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.86239	100.00000	11.83365			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.32924	100.00000	13.29696			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.82089	100.00000	3.81163			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.85777	100.00000	8.83632			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.22128	100.00000	9.19894			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.37707	100.00000	9.35435			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.42899	100.00000	9.40615			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.05215	100.00000	10.02779			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	10.88302	100.00000	10.85665			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.58579	100.00000	9.56256			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	10.22817	100.00000	10.20339			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	10.40337	100.00000	10.37816			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.85197	8.00000	106.82830			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.92895	100.00000	10.90248			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.86332	100.00000	11.83459			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.70783	100.00000	1.70370			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.70783	100.00000	1.70370			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond				100.00000	29.06037	100.00000	28.99640		1,056,400,000,000.00		10,564,000	5,100,000.00
BIDC14	On 26/10/2012	Spot Bond				100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BIDC21	On 17/10/2012	Spot Bond				1,000.00000	40.33149	1,000.00000	39.89071			0.00	0	0.00
BIDC23	On 26/10/2012	Spot Bond				100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BIDC24	On 27/11/2012	Spot Bond				100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond				100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond				100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond				100.00000	10.89229	100.00000	11.34071			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond				100.00000	6.37120	100.00000	6.35576			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond				100.00000	6.72375	100.00000	7.20990			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond				100.00000	10.91133	100.00000	11.35970			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond				100.00000	11.22546	100.00000	11.67308			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond				100.00000	11.79662	100.00000	12.24285			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond				100.00000	14.17644	100.00000	14.61691			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond				100.00000	13.17049	100.00000	13.64101			0.00	0	0.00
BMWF03On	15/06/2013	Spot Bond				100.00000	64.74860	100.00000	64.59174			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	62.57882	100.00000	62.42723			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	80.09226	100.00000	79.92222			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.13814	100.00000	44.99721			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.87879	100.00000	7.85970			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	85.74877	100.00000	85.55210			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.44122	100.00000	31.37202		972,500,000,000.00	0.00	9,725,000	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.99930	100.00000	20.95308		13,500,000,000.00	0.00	135,000	135,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.99166	100.00000	12.96019			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.91328	100.00000	27.84566			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.85470	100.00000	17.81540		2,490,600,000,000.00	0.00	24,906,000	10,311,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.90373	8.00000	120.87796			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.32369	100.00000	12.29383			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.30310	8.00000	118.27788			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.37021	100.00000	16.31909			0.00	0	8,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.66447	100.00000	13.63439		1,313,700,000,000.00	0.00	13,137,000	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.34406	100.00000	0.34255			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.00213	4.00000	98.05807			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.43438	100.00000	14.40244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	13.66028	100.00000	13.63005			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.95117	100.00000	15.91605		7,600,000,000,000.00	76,000,000	76,000,000	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.52709	100.00000	15.48947			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.22742	12.05000	101.20576			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	83.40286	100.00000	83.21956			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.91313	100.00000	33.83097			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.23412	100.00000	24.17541			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	83.10777	100.00000	82.92267			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.92925	100.00000	19.86703			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	94.61559	100.00000	94.37666			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	66.37056	100.00000	66.20977			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	35.99222	100.00000	35.90503			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	64.25663	100.00000	64.10097			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	64.25663	100.00000	64.10097			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115 On	20/06/2013	Spot Bond			100.00000	64.25663	100.00000	64.10097			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	47.35555	100.00000	47.24082			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	64.28519	100.00000	64.12946			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	63.99953	100.00000	63.84449			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	63.77100	100.00000	63.61651			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	55.04214	100.00000	54.90880			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.22518	100.00000	20.17618			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	62.59551	100.00000	62.44388			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.09596	100.00000	20.04727			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	43.95217	100.00000	43.84569			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	43.67667	100.00000	43.57087			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.77899	100.00000	20.72864			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.13903	100.00000	55.00546			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	54.97720	100.00000	54.84402			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	48.09918	100.00000	47.98266			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	64.34233	100.00000	64.18646			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	64.14236	100.00000	63.98698			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.22766	100.00000	44.12052			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145 On	20/09/2013	Spot Bond			100.00000	55.97049	100.00000	55.84729			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.68503	13.64000	104.64729			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.96232	100.00000	51.84794			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	56.26948	100.00000	56.13316			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	101.59268	100.00000	101.31811			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.43495	100.00000	33.35396			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	45.52643	100.00000	45.41614			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	45.52643	100.00000	45.41614			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	59.90550	100.00000	59.76039			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.54158	100.00000	20.49181			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.18243	100.00000	15.14565			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.97221	100.00000	14.93594			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375			0.00	0	400,000,000.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375			0.00	0	50,000,000.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375			0.00	0	100,000,000.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375		11,650,000,000,000.00	116,500,000	0	120,000,000.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375			0.00	0	6,000,000.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375			0.00	0	40,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On	20/12/2015	Spot Bond			100.00000	15.06626	100.00000	15.02976			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.55261	100.00000	32.47375			0.00	0	44,000,000.00
CLN173 On	25/11/2012	Spot Bond			100.00000	101.29349	100.00000	101.01973			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	62.34603	100.00000	62.19498			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	62.72522	100.00000	62.57327			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	62.47985	100.00000	62.32850			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	62.47985	100.00000	62.32850			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.66231	100.00000	30.58804			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.30865	100.00000	12.27882			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66735	100.00000	66.66734			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66735	100.00000	66.66734			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.13999	100.00000	15.10331			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.45606	100.00000	11.43084			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.13999	100.00000	15.10331			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.78036	100.00000	11.75182			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.23989	100.00000	38.14724			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.91160	100.00000	39.81491			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.00745	2.76000	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
CLN192 On	24/08/2016	Spot Bond			100.00000	12.90127	100.00000	12.23630			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.70397	2.76000	105.69328			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.84717	8.25000	99.82536			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.92563	100.00000	39.82891			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.13999	100.00000	15.10331			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.13999	100.00000	15.10331			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.98470	100.00000	4.97359			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.65091	2.40000	111.64075			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.38494	100.00000	15.34767			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	63.76920	100.00000	63.61472			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	64.11380	100.00000	63.95848			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	64.93081	100.00000	64.77351			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.63627	100.00000	46.52330			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.40768	100.00000	21.35582			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.49417	100.00000	21.44210			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.98442	8.52000	102.96095			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.71012	100.00000	21.65753			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.61380	100.00000	21.56144			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			100.00000	9.82010	100.00000	9.79631			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.82010	100.00000	9.79631			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.95648	8.64500	102.93268			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.95648	8.64500	102.93268			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	39.45736	100.00000	39.36178			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	41.33041	100.00000	41.23029			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.08299	100.00000	13.05403			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.79153	100.00000	11.76296			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.77571	100.00000	12.74475			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	64.51743	100.00000	64.36113			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	64.54062	100.00000	64.38426			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.22083	100.00000	21.16942			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.22083	100.00000	21.16942			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.77584	100.00000	37.70105			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	85.27329	100.00000	85.07905			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.27827	100.00000	60.13225			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.27827	100.00000	60.13225			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.38049	100.00000	14.35202			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	8.89182	100.00000	8.87027			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	82.80510	100.00000	82.62190			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.86660	100.00000	9.84706			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	19.55151	100.00000	17.01588			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.63179	100.00000	9.19311			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.00000	9.35000	99.97490			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.00000	9.35000	99.97490			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	17.01588	100.00000	16.97467			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	17.03370	100.00000	16.99244			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.78609	100.00000	13.35643			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.73721	100.00000	13.30746			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	17.64794	100.00000	17.60519			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.51239	100.00000	13.08215			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	17.21551	100.00000	17.17381			0.00	0	3,000,000.00
CLN251	On	26/03/2015			100.00000	17.21551	100.00000	17.17381			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	17.21551	100.00000	17.17381			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	17.21551	100.00000	17.17381			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	17.21551	100.00000	17.17381			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On	26/03/2015	Spot Bond			100.00000	17.40537	100.00000	17.36320			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	10.08398	100.00000	10.05955			0.00	0	8,000,000.00
CLN257 On	26/03/2017	Spot Bond			100.00000	10.08398	100.00000	10.05955			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	10.08398	100.00000	10.05955			0.00	0	3,000,000.00
CLN259 On	26/03/2017	Spot Bond			100.00000	10.08398	100.00000	10.05955			0.00	0	3,000,000.00
CLN260 On	26/03/2017	Spot Bond			100.00000	10.08398	100.00000	10.05955			0.00	0	6,000,000.00
CLN261 On	26/03/2017	Spot Bond			100.00000	10.08398	100.00000	10.11628			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.94283	9.65000	103.91621			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	33.21289	100.00000	33.13244			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	26.35077	100.00000	26.28693			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	60.51553	100.00000	60.32660			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	30.95814	100.00000	30.88315			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	30.95814	100.00000	30.88315			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.22905	100.00000	10.19712			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	12.24534	100.00000	12.21568			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.00410	100.00000	12.57275			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.97619	100.00000	13.94233			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	10.28373	100.00000	10.25882			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On	20/06/2017			100.00000	10.22604	100.00000	10.20126			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.28373	100.00000	10.25882			0.00	0	5,000,000.00
CLN275	On	22/05/2017			100.00000	9.74964	100.00000	9.71920			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	8.84118	100.00000	9.28233			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	9.28233	100.00000	9.25336			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	10.26065	100.00000	10.23579			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	20.91926	100.00000	20.86859			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.05664	100.00000	10.02524			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.25488	100.00000	17.20101			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.84540	100.00000	10.36164			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.09345	100.00000	15.04122			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.18481	100.00000	10.13914			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	9.64472	100.00000	9.60007			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	9.64472	100.00000	9.60007			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	9.58348	100.00000	9.53687			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	9.08253	100.00000	9.04258			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.49164	100.00000	17.45313			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	17.49164	100.00000	17.45313			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	63.66889	100.00000	63.52797			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	65.50425	100.00000	65.34556			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	65.47476	100.00000	65.31615			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	101.66956	100.00000	101.44311			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	96.54356	100.00000	96.32736			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	65.46003	100.00000	65.30145			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.86341	100.00000	66.71623			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	57.50392	100.00000	57.36462			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	57.50392	100.00000	57.36462			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.90641	100.00000	7.88725			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	63.53264	100.00000	63.39203			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	63.54701	100.00000	63.40637			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	65.47476	100.00000	65.31615			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	65.47476	100.00000	65.31615			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.73410	100.00000	15.69598			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	65.92453	100.00000	65.77861			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.78289	100.00000	10.75903			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00191	100.00000	0.00191			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00213	100.00000	0.00212			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	95.01173	100.00000	94.76998			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	95.05518	100.00000	94.81331			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	95.03657	100.00000	94.79474			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	132.14439	100.00000	131.80469			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	95.07691	100.00000	94.83499			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.11871	100.00000	11.09177			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.11871	100.00000	11.09177			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.90597	100.00000	11.87712			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.27654	100.00000	11.24923			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.51451	100.00000	10.48904			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	62.17953	100.00000	61.98540			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.62413	100.00000	10.60414			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On	24/07/2017	Spot Bond			100.00000	9.92876	100.00000	1.97335			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.28013	100.00000	20.23549			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	65.01141	100.00000	64.86754			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.58278	100.00000	11.55715			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.58596	100.00000	14.55367			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.97554	100.00000	18.93354			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	15.22035	100.00000	15.18685			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	75.46838	100.00000	75.32127			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.93841	5.86800	102.92232			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.90342	7.17500	99.88412			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	8.93195	100.00000	8.91032			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	16.83448	100.00000	16.79370			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	98.34934	100.00000	98.09256			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	16.25239	100.00000	9.67300			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	99.99980	100.00000	99.99973			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	93.89854	100.00000	93.66437			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	94.07077	100.00000	93.83617			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31On	02/04/2013	Spot Bond			100.00000	65.47393	100.00000	65.32863			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	93.07320	100.00000	92.84338			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	93.85291	100.00000	93.61886			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	93.85291	100.00000	93.61886			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	93.84835	100.00000	93.61431			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond			100.00000	93.61110	100.00000	93.37765			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	92.97198	100.00000	92.74184			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.33926	100,000.00000	0.31709			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	23.20597	100.00000	23.10391			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	54.94080	100.00000	54.81854			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	21.38954	100.00000	21.34220		2,840,000,000,000.00	28,400,000	14,200,000.00	
DV22 On	07/02/2020	Spot Bond			100.00000	10.02541	100.00000	10.00334		29,420,800,000,000.00	294,208,000	81,366,000.00	
DV23 On	27/02/2023	Spot Bond			100.00000	14.91801	100.00000	14.88481		70,218,200,000,000.00	702,182,000	214,232,000.00	
DVF12 On	13/10/2012	Spot Bond			100.00000	89.41950	100.00000	89.20455			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	14.34039	100.00000	14.30883		3,600,000,000,000.00	36,000,000	16,000,000.00	
EDC01 On	04/04/2016	Spot Bond			100.00000	16.91478	100.00000	16.87381			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	15.20573	100.00000	15.17168		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28 On	02/05/2028	Spot Bond			2.55000	102.92008	2.55000	102.91030			0.00	0	36,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020	Spot Bond			100.00000	11.35188	100.00000	11.32689			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.54176	100.00000	15.50755			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.42180	8.00000	118.39656			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.68576	100.00000	14.65018			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	83.45615	100.00000	81.11111			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	97.64935	100.00000	97.39637			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	97.63750	100.00000	97.38455			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.14936	100.00000	27.08888			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.16355	100.00000	23.11256			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.08178	100.00000	18.03798		3,900,000,000,000.00	39,000,000	13,000,000.00	
EQS05	On	25/04/2017	Spot Bond			100.00000	11.42383	100.00000	11.38817			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	82.56604	100.00000	82.38297			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.32219	100.00000	20.27297			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	82.80938	100.00000	82.62576			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	26.89706	100.00000	26.83190			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	82.91077	100.00000	82.72693			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2On	17/08/2014	Spot Bond				100.00000	27.54011	100.00000	27.47339			0.00	0	0.00
ERSA10On	17/08/2013	Spot Bond				100.00000	55.11690	100.00000	54.98337			0.00	0	0.00
ERSA11On	17/08/2014	Spot Bond				100.00000	26.45495	100.00000	26.39086			0.00	0	0.00
ERSA12On	17/08/2015	Spot Bond				100.00000	14.85015	100.00000	14.81417			0.00	0	0.00
ERSA13On	17/08/2013	Spot Bond				100.00000	55.13178	100.00000	54.99823			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.46470	100.00000	19.42186		9,900,000,000,000.00	99,000,000	49,500,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	103.16194	9.25000	103.13646		5,624,416,250,000.00	608,045,000	730,022,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	100.79867	10.00000	100.77194		1,378,710,000,000.00	137,871,000	276,500,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	103.07581	7.85000	103.05413		372,529,600,000.00	47,456,000	58,087,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	103.29433	7.50000	103.27367		1,665,457,500,000.00	222,061,000	686,908,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	96.61475	100.00000	96.36702			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.79187	100.00000	10.76573			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.50183	100.00000	10.47638			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	55.73405	100.00000	55.59903			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	55.85874	100.00000	55.72342			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.84236	8.37500	99.81987			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	56.48220	100.00000	56.34538			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.98580	100.00000	29.91979		4,289,000,000,000.00	42,890,000	25,300,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	10.33674	100.00000	10.31386			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	84.52604	100.00000	84.33350			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	98.09108	100.00000	97.83429			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.51140	100.00000	11.48351			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.17666	100.00000	9.15443			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.85942	100.00000	9.83553			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.34923	100.00000	14.31747			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.44746	100.00000	10.42214			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	39.58813	100.00000	39.49996			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	54.29711	100.00000	54.17759			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.25627	100.00000	3.24902			0.00	0	50,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.59335	100.00000	3.58540			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.10086	100.00000	4.09178			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.32446	100.00000	0.32384			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02159	100.00000	0.02155			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01990	100.00000	0.01986			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	33.67296	100.00000	33.59844			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	58.23610	100.00000	58.09502			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.31690	100.00000	12.88623			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	34.30941	100.00000	34.24148			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.56407	100.00000	30.50357			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.00410	100.00000	12.57275			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.00410	100.00000	12.57275			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	12.04988	100.00000	12.02068			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.81838	100.00000	12.38662			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.18765	100.00000	12.15813			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	67.94874	100.00000	67.78413			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.63162	100.00000	15.59376			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.68759	100.00000	10.66170			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.63379	100.00000	11.60560			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	33.80504	100.00000	33.72315			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115 On	20/06/2017	Spot Bond			100.00000	9.16557	100.00000	9.13448			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.78732	100.00000	8.75400			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.46013	100.00000	15.42267			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.60494	100.00000	11.57683			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.79733	100.00000	13.76391			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.77813	100.00000	14.74234			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.10876	100.00000	11.08185			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.47036	100.00000	12.44015			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.15127	100.00000	16.11214			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.65173	100.00000	10.61657			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.88572	100.00000	6.85613			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.08755	100.00000	13.03874			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.36677	100.00000	15.30947			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.96583	100.00000	11.92121			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.68182	100.00000	12.63453			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.66272	100.00000	14.60804			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.69614	100.00000	13.64506			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.24744	100.00000	15.19058			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133	On	20/09/2017			100.00000	16.10663	100.00000	16.04657			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	14.52481	100.00000	14.46689			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	14.02045	100.00000	13.96212			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	12.68769	100.00000	12.63490			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	12.47539	100.00000	12.42348			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	15.35322	100.00000	15.28934			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.17631	100.00000	15.11316			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.69273	100.00000	14.63160			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.29832	100.00000	15.23179			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	12.39004	100.00000	1.16581			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	10.94248	100.00000	1.15429			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.29206	100.00000	1.15429			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	14.81200	100.00000	1.13750			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.22631	100.00000	34.15056			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.33278	100.00000	29.26172			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.09992	100.00000	19.05366			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.73010	100.00000	15.69199			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	40.89921	100.00000	40.80013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	101.21349	6.90500	101.19459			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	10.55447	100.00000	10.52890			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	60.70461	100.00000	60.55755			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.16812	100.00000	31.09262			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.19412	100.00000	9.17185			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.37835	5.87500	100.36256			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.43238	100.00000	12.40227			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.53538	100.00000	12.50501			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.78981	100.00000	4.77927			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.75379	100.00000	23.70884			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.38935	100.00000	4.37970			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.14149	100.00000	6.12798			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	95.03967	100.00000	94.79784			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.06870	100.00000	12.04587			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	95.11403	100.00000	94.87384			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.26745	100.00000	10.24259			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.42141	100.00000	18.37678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.00000	18.63865	100.00000	18.59350			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.79785	100.00000	16.75715			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.75317	4.73000	105.73689			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	95.56355	100.00000	95.32222			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.02652	100.00000	16.98527			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.10488	100.00000	11.07798			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.36372	100.00000	12.33377			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.11700	100.00000	27.05131			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.05743	100.00000	14.02338			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.62256	100.00000	13.58956			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	94.66684	100.00000	94.42778			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	94.65519	100.00000	94.41616			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	62.84694	100.00000	62.72252			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	62.85131	100.00000	62.72688			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.86881	100.00000	62.74434			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.62817	100.00000	63.47403			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.98422	100.00000	9.96445			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.27955	100.00000	14.25129			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	9.97399	100.00000	9.95424			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.74170	100.00000	18.70460			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.79431	100.00000	14.76503			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.39509	100.00000	12.96460			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	56.90171	100.00000	56.76387			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	59.19491	100.00000	59.05151			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	56.96863	100.00000	56.83062			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	59.26697	100.00000	59.12340			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	57.13334	100.00000	56.99494			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	57.18482	100.00000	57.04629			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	57.72531	100.00000	57.58546			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	58.38933	100.00000	58.24788			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	58.80627	100.00000	58.66382			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.88107	100.00000	21.83232			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	45.79839	100.00000	45.68745			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.08828	100.00000	29.01781			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.19732	100.00000	16.14675			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.97436	100.00000	12.94293			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.76854	100.00000	8.74117			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.48102	100.00000	7.96070			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.08563	100.00000	0.32111			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.94560	100.00000	2.93912			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.31434	100.00000	7.29661			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.17788	100.00000	3.17081			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.89902	100.00000	11.87019			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.65081	100.00000	10.62501			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	86.83637	100.00000	86.63300			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	58.00842	100.00000	57.86789			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.21701	100.00000	7.19954			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	43.82172	100.00000	43.71556			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.42346	2.00000	103.41516			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	61.62946	100.00000	61.48015			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	63.08714	100.00000	62.93431			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	66.04410	100.00000	65.83790			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.79269	100.00000	0.79021			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.60791	100.00000	13.56543			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	65.48912	100.00000	65.28466			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	64.67509	100.00000	64.47317			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	6.98740	100.00000	6.96558			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.00219	100.00000	8.88958			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.49846	100.00000	16.44695			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.92175	100.00000	30.82306			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.27611	100.00000	15.22842			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	28.22172	100.00000	28.09625			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	50.57764	100.00000	50.35029			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.28544	100.00000	30.21877			436,000,000,000.00	4,360,000	72,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.00452	100.00000	23.95169			472,600,000,000.00	4,726,000	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.10919	9.00000	100.08233			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.72003	8.00000	105.69475			640,000,000,000.00	80,000,000	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.99130	100.00000	14.95812			0.00	0	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.63575	9.00000	101.61943			114,543,000,000.00	12,727,000	6,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	12.69754	100.00000	12.66944			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.56304	100.00000	9.54198			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.71782	100.00000	10.69410			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.61389	100.00000	14.57849			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	19.00976	100.00000	18.95040			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.47723	9.48500	103.45103			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.83818	100.00000	73.67387			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	73.88982	100.00000	73.74881			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.09196	100.00000	73.95139			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	86.72341	100.00000	84.29561			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	99.99973	100.00000	99.99966			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	99.80418	100.00000	99.53732			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	99.82049	100.00000	99.55359			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	99.92487	100.00000	99.65769			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	82.07948	100.00000	81.89788			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA292	On	15/02/2013			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
GRA297	On	17/09/2012			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
GRA298	On	15/11/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	50.50385	100.00000	50.28176			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.04017	100.00000	8.02070			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.02925	100.00000	10.00495			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	82.10982	100.00000	81.92816			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	82.13006	100.00000	81.94835			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	82.18064	100.00000	81.99883			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	82.36273	100.00000	82.18052			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.62361	100.00000	23.56638			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On	13/05/2016	Spot Bond			100.00000	9.97617	100.00000	9.95200			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.37282	100.00000	13.34043			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.88707	100.00000	10.86070			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.41731	100.00000	20.36785			0.00	0	5,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.25728	100.00000	11.23000			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	17.75923	100.00000	17.68114			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	89.42717	100.00000	89.21476			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	58.84045	100.00000	58.69791			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	58.84045	100.00000	58.69791			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	53.42654	100.00000	53.32545			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	59.04685	100.00000	58.93483			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	59.61262	100.00000	59.46820			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.58068	100.00000	16.54051			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.09190	100.00000	18.04807			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	58.96826	100.00000	58.82541			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	59.74575	100.00000	59.60101			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	16.92980	100.00000	16.88879			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	18.44103	100.00000	18.39635			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	59.13335	100.00000	58.99009			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	59.98539	100.00000	59.84007			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	17.37869	100.00000	17.33658			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	18.88990	100.00000	18.84414			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	59.71912	100.00000	59.57445			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	60.30491	100.00000	60.15881			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.92731	100.00000	17.88388			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	60.43803	100.00000	60.29162			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	61.50308	100.00000	61.35409			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.42439	100.00000	10.40144		6,495,400,000,000.00	64,954,000	31,677,000.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	6.54760	100.00000	6.53311		19,600,000,000,000.00	196,000,000	98,000,000.00	
HWAY24On	07/12/2024	Spot Bond				100.00000	6.54204	100.00000	6.52756			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.75237	100.00000	9.73091		6,083,000,000,000.00	60,830,000	30,215,000.00	
HWAY35On	31/07/2035	Spot Bond				100.00000	9.75237	100.00000	9.73091			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			2.00000	100.55914	2.00000	100.55107		12,000,000,000.00	6,000,000	453,000,000.00	
I2038	On	31/01/2038	Spot Bond			2.25000	100.57537	2.25000	100.56662		90,000,000,000.00	40,000,000	175,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			2.50000	100.65386	2.50000	100.64399			0.00	0	185,000,000.00
IB42	On	15/06/2017	Spot Bond			100.00000	9.43234	100.00000	9.40289			0.00	0	60,000,000.00
IBC01	On	16/03/2015	Spot Bond			100.00000	16.97044	100.00000	16.93824			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	96.32684	100.00000	96.07985			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	97.78302	100.00000	97.52838			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	26.21009	100.00000	26.15239			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	65.27970	100.00000	65.12156			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.54121	100.00000	18.49630			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.58355	100.00000	17.54095			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	62.75006	100.00000	62.59805			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	44.66835	100.00000	44.56014			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	31.26277	100.00000	31.18704			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	38.26144	100.00000	38.17722			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.63548	100.00000	18.59445			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.26723	100.00000	15.23362			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.01178	100.00000	34.93429			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.07378	100.00000	28.00577			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.23050	100.00000	26.16695			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	105.91440	1.75000	105.90660			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.13222	8.27000	100.11017			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.65759	100.00000	19.60997			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.02939	100.00000	9.00751			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.30971	100.00000	5.29802			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.94560	100.00000	2.93912			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.44610	100.00000	16.39476			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.90386	100.00000	8.87607			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.43270	8.76500	103.40846			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.38281	100.00000	17.32854			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	62.59194	100.00000	62.45416			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.67533	100.00000	17.63621			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.67533	100.00000	17.63621			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.32260	5.00000	100.30914			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.44742	100.00000	13.40032			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.22402	100.00000	13.17770			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.99230	100.00000	21.94362			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.11494	100.00000	23.05894			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	23.11494	100.00000	23.05894			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.39818	100.00000	10.36571			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.66349	100.00000	8.64250			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	54.95469	100.00000	48.14734			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	54.22980	100.00000	47.55170			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	52.33128	100.00000	45.88464			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.14722	100.00000	24.09407			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	61.63384	100.00000	61.49818			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.88108	100.00000	14.84503			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	92.48390	100.00000	92.25667			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	90.91637	100.00000	90.69677			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	89.40110	100.00000	89.18875			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	44.74166	100.00000	66.66668			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548		9,000,000,000,000.00	90,000,000	90,000,000.00	
IND247	On	20/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		55,000,000,000,000.00	550,000,000	550,000,000.00	
IND248	On	27/11/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	52.64424	100.00000	52.41274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF002	On	05/02/2013	Spot Bond			100.00000	73.25232	100.00000	71.04247			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	55.49231	100.00000	55.35788			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.84451	100.00000	15.80612			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.32776	100.00000	17.28578			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.15359	100.00000	16.11446			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	84.40028	100.00000	84.21640			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	97.78733	100.00000	97.53201			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.96368	100.00000	9.93954			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.05207	100.00000	73.91158			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.58847	100.00000	26.52406			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.90572	100.00000	10.87931			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	98.23540	100.00000	97.97688			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	97.17450	100.00000	96.92145			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	95.64439	100.00000	95.39915			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	93.98549	100.00000	93.66582			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.60506	6.50000	100.59328			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	60.25974	100.00000	60.07160			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	96.14141	100.00000	95.89614			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.34861	100.00000	60.16019			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	95.17241	100.00000	94.84536			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	95.39932	100.00000	95.07703			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	95.10656	100.00000	94.78633			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.51443	100.00000	10.47848			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	78.29922	100.00000	75.77640			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	19.66553	100.00000	13.88244			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	85.56531	100.00000	85.36816			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	57.38531	100.00000	57.24629			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.02560	100.00000	38.93107			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.02560	100.00000	38.93107			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	41.43231	100.00000	41.33194			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	37.45206	100.00000	37.36134			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.71608	100.00000	24.65620			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.17438	100.00000	20.12551			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	46.48920	100.00000	46.37657			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	18.38164	100.00000	18.32425			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	13.25574	100.00000	13.21436			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	11.14610	100.00000	11.11131			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.17895	8.80000	103.15467			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	37.42152	100.00000	37.33916		119,500,000,000.00		1,195,000	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.54343	100.00000	14.50820			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.02950	100.00000	14.99642		5,549,800,000,000.00		55,498,000	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	26.20047	100.00000	26.13700			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.90633	100.00000	18.86053			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.15444	100.00000	21.10762			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.64955	100.00000	10.62375			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	10.14235	100.00000	10.11777			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.17828	2.75000	100.17085			0.00	0	2,000,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.77166	2.60000	103.76155			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.30673	100.00000	8.28079			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.84872	100.00000	9.80541			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	8.82754	100.00000	0.03387			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	69.67264	100.00000	69.51844		20,000,000,000.00		200,000	1,692,900.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	62.41294	100.00000	62.26174			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.59400	100.00000	18.55307			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.92442	100.00000	9.90039			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.54901	2.60000	102.53574			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA241	On	11/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	61.90301	100.00000	61.75305			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.43816	100.00000	7.42014			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.91307	100.00000	27.84545			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.93220	100.00000	9.88852			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	81.43896	100.00000	81.07860			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	52.64424	100.00000	48.96957			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	73.19741	100.00000	70.99237			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	59.80345	100.00000	59.65858			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	59.45172	100.00000	59.30770			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	73.55513	100.00000	73.41556			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	75.95489	100.00000	75.78860			0.00	0	0.00
KSB007	On	31/08/2017			100.00000	3.12498	100.00000	3.12498			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	71.93414	100.00000	71.79765			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	66.69174	100.00000	66.54414			0.00	0	0.00
KW01	On	31/10/2027			100.00000	17.43241	100.00000	17.39404			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	40.06768	100.00000	39.97062			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	17.24715	100.00000	17.20538		200,000,000,000.00	2,000,000	2,000,000.00	
LGL02	On	13/08/2017			100.00000	13.43248	100.00000	13.38198		2,072,800,000,000.00	20,728,000	10,018,000.00	
LGL1	On	12/09/2012			100.00000	99.29616	100.00000	99.03824			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
MAQ019	On	08/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020On	02/08/2013	Spot Bond			100.00000	52.41274	100.00000	52.18225			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	60.30133	100.00000	60.15525			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	29.48673	100.00000	29.41530			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	65.98314	100.00000	65.82330			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.91915	100.00000	30.84424		100,000,000,000.00	0.00	1,000,000	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	91.03589	100.00000	90.81276			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.59107	100.00000	21.53877			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.84806	100.00000	17.79233			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	86.15747	100.00000	85.95986			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	86.27120	100.00000	86.07287			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.96726	100.00000	39.87044			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	89.53384	100.00000	89.31862			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	81.37539	100.00000	81.19732			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.99254	100.00000	39.89566			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	82.59183	100.00000	82.40992			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	37.99625	100.00000	37.90420			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.20267	100.00000	29.13192			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.13860	100.00000	16.09951			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.98770	100.00000	19.93927			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.09932	100.00000	4.08939			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.00811	100.00000	9.98387			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.44621	8.00000	108.42297		632,000,000.00	79,000	79,000.00	
MCB2M On	13/12/2012	Spot Bond			100.00000	96.39727	100.00000	96.14946			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.86464	100.00000	23.80684			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.12697	100.00000	26.06915			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.18631	100.00000	26.12836			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.07292	100.00000	13.04400			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.67655	100.00000	8.65745			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.53670	100.00000	8.51791			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.29323	8.59000	103.26949			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.24800	9.34000	101.22289			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.33596	10.01000	101.30907			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.75744	100.00000	24.70265		26,320,000,000,000.00	263,200,000	88,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.69432	100.00000	13.66115			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On	20/12/2018	Spot Bond			100.00000	8.38508	100.00000	8.36476			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	12.16292	100.00000	12.13345			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	19.79941	100.00000	19.75583		5,779,500,000,000.00	57,795,000	28,800,000.00	
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.63254	100.00000	16.58062			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.01676	8.78500	101.99280			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	65.38244	100.00000	65.22405		1,000,000,000,000.00	10,000,000	5,000,000.00	
MQB02	On	31/05/2017	Spot Bond			8.00000	103.84147	8.00000	103.81922		172,544,000,000.00	21,568,000	10,400,000.00	
MTN02	On	13/07/2014	Spot Bond			100.00000	30.63864	100.00000	30.57120		883,200,000,000.00	8,832,000	5,200,000.00	
MTN03	On	13/07/2015	Spot Bond			100.00000	18.99669	100.00000	18.95488		3,880,000,000,000.00	38,800,000	9,700,000.00	
MTN04	On	13/07/2017	Spot Bond			100.00000	12.82191	100.00000	12.79369		887,600,000,000.00	8,876,000	4,300,000.00	
MTN05	On	28/10/2013	Spot Bond			100.00000	45.61223	100.00000	45.51128			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.93051	100.00000	5.91614			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10147	100.00000	0.10122			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.21198	100.00000	6.19694			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.28875	100.00000	6.27351			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.82816	100.00000	5.81404			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020	Spot Bond			100.00000	5.88956	100.00000	5.87530			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	5.99192	100.00000	5.97740			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.04310	100.00000	6.02846			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.10450	100.00000	6.08972			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.25803	100.00000	6.24288			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.36039	100.00000	6.34498			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.47298	100.00000	6.45730			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.57534	100.00000	6.55941			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.62651	100.00000	6.61046			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.24064	100.00000	7.22310			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	7.95711	100.00000	7.93784			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10147	100.00000	0.10122			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10147	100.00000	0.10122			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.98795	100.00000	27.92015			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.93859	100.00000	19.89029		3,600,000,000,000.00	36,000,000	12,000,000.00	
NBK12B	On	20/02/2015	Spot Bond			100.00000	18.86353	100.00000	18.81783			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.54520	100.00000	9.04017			0.00	0	10,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	98.06781	100.00000	97.81108			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.55744	100.00000	22.50778			4,625,300,000,000.00	46,253,000	23,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.24448	100.00000	15.20756			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.78613	100.00000	16.74919			1,419,200,000,000.00	14,192,000	7,001,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02159	100.00000	0.02155			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	59.62860	100.00000	59.48415			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.33180	100.00000	23.28016			1,880,000,000,000.00	18,800,000	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.68044	100.00000	16.64002			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.52957	100.00000	8.50891			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	37.10537	100.00000	37.02370			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.41363	100.00000	30.33994			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.10744	100.00000	18.06758			2,363,900,000,000.00	23,639,000	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.77646	100.00000	11.74793			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	74.35424	100.00000	74.18774			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	87.00862	100.00000	86.80628			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	66.32974	100.00000	66.16905			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.81133	100.00000	24.76439			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	41.28042	100.00000	41.20231			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.66399	100.00000	23.61921			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46 On	20/10/2014	Spot Bond			100.00000	22.44183	100.00000	22.39937			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	19.34583	100.00000	19.29896			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	65.31466	100.00000	65.15643			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	63.29863	100.00000	63.14529			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	63.10587	100.00000	62.95300			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	63.10587	100.00000	62.95300			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	63.10587	100.00000	62.95300			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.07295	100.00000	18.02918			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.48115	100.00000	17.43880			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.12507	100.00000	17.08359			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.85204	100.00000	18.80637			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.38261	100.00000	10.36296			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.84288	100.00000	14.80692			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.22649	100.00000	10.20714			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.74746	100.00000	12.71659			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.40809	100.00000	13.37561			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.67471	100.00000	12.64401			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.30847	100.00000	12.27866			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On	30/01/2013			100.00000	91.62293	100.00000	91.47419			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	44.26676	100.00000	44.15953			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.82445	100.00000	29.76541			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.74429	100.00000	29.68540			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.76449	100.00000	18.68106			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	8.91524	100.00000	1.79639			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.44484	100.00000	22.39544			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	96.09034	100.00000	95.84395			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	80.49130	100.00000	80.32290		4,000,000,000,000.00	40,000,000	20,000,000.00	
NED6	On	20/09/2013			100.00000	51.66395	100.00000	51.55022			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.18066	100.00000	37.09882		1,160,000,000,000.00	11,600,000	5,800,000.00	
NED9	On	06/07/2017			100.00000	8.35499	100.00000	8.33474			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.13493	100.00000	19.09280			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.26478	100.00000	10.23991			0.00	0	0.00
NET41	On	16/02/2013			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.65516	100.00000	9.63355			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.15881	100.00000	10.13644			0.00	0	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	10.57488	100.00000	10.54926			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.03679	6.82500	100.01839			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.03550	6.58500	100.01775			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	54.45986	100.00000	54.32793			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	15.72072	100.00000	15.67165			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	10.77564	100.00000	10.74955			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.03733	6.92500	100.01866			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	54.63640	100.00000	54.50404			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.92491	100.00000	15.87520			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	10.97642	100.00000	10.94983			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.03946	7.32500	100.01973			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	54.87178	100.00000	54.73884			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.30106	100.00000	16.25017			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	81.56848	100.00000	81.38959			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	54.89384	100.00000	54.76086			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	81.68881	100.00000	81.50966			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	55.08999	100.00000	54.95653			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	81.74897	100.00000	81.56970			0.00	0	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	55.33517	100.00000	55.20112			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	55.65392	100.00000	55.51909			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.95865	100.00000	8.93695			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.04420	8.21500	100.02210			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	53.51513	100.00000	53.39595		6,000,000,000,000.00	60,000,000	30,000,000.00	
NRA014 On	30/04/2014	Spot Bond			100.00000	37.16361	100.00000	37.08180			0.00	0	125,700,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.33292	100.00000	15.29899		1,000,000,000,000.00	10,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.84066	100.00000	15.80580		200,000,000,000.00	2,000,000	2,400,000.00	
NRA023 On	31/05/2023	Spot Bond			100.00000	7.46320	100.00000	7.44648		16,400,000,000,000.00	164,000,000	82,000,000.00	
NRA028 On	30/11/2028	Spot Bond			100.00000	14.78877	100.00000	14.75604		600,000,000,000.00	6,000,000	6,100,000.00	
NTC09 On	18/04/2013	Spot Bond			100.00000	59.69866	100.00000	59.55404			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.08277	100.00000	29.01232			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	28.92716	100.00000	28.85708			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.02100	100.00000	9.99672			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	20.12234	100.00000	20.07358			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	54.07384	100.00000	53.83605			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	16.70863	100.00000	16.63516			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.19559	100.00000	12.16605			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.24728	100.00000	12.21761			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.27829	100.00000	12.24855			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.02260	100.00000	12.99105			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.84960	100.00000	13.81605			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	19.01838	100.00000	18.97231			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.54998	100.00000	18.50894		33,337,600,000,000.00	333,376,000	97,400,000.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	58.08360	100.00000	57.94289			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	28.57376	100.00000	28.50454			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	58.00601	100.00000	57.86548			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	28.36434	100.00000	28.29564			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.06819	100.00000	12.03896			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	86.32482	100.00000	86.12591			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.33717	100.00000	4.31810			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	86.67253	100.00000	86.47283			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.03539	100.00000	12.01262			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.50674	100.00000	18.46190			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.30308	100.00000	4.29266			0.00	0	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	64.23978	100.00000	64.03701			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	47.99102	100.00000	68.60335			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	82.52095	100.00000	80.21978		147,100,000,000,000.00	471,000,000	400,000,000.00	
PR2A1F	On	15/06/2014	Spot Bond			100.00000	31.24404	100.00000	31.16835			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	80.18546	100.00000	80.01806			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	95.80856	100.00000	95.56353			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	64.19920	100.00000	64.04369			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	64.37270	100.00000	64.21676			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	44.23747	100.00000	44.13030			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	95.85574	100.00000	95.61059			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.40325	100.00000	31.32717			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	80.35917	100.00000	80.19142			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	64.66185	100.00000	64.50521			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	44.31714	100.00000	44.20978			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	95.93831	100.00000	95.69294			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.75912	100.00000	31.68219			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4DOn	15/06/2013	Spot Bond				100.00000	65.18232	100.00000	65.02442			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond				100.00000	96.15062	100.00000	95.90471			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond				100.00000	32.15247	100.00000	32.07458			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond				100.00000	65.64497	100.00000	65.48594			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond				100.00000	37.90615	100.00000	37.81432			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond				100.00000	91.96437	100.00000	91.73674			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond				100.00000	91.98702	100.00000	91.75933			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond				100.00000	92.07759	100.00000	91.84967			0.00	0	0.00
R009P On	15/09/2014	Spot Bond				100.00000	18.81831	100.00000	18.77689			0.00	0	0.00
R010P On	21/12/2025	Spot Bond				100.00000	0.00203	100.00000	0.00202			0.00	0	0.00
R155 On	31/08/2013	Spot Bond					100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond				5.56000	127.99363	5.61000	127.81688		227,721,976,956,000.00	957,190,100	21,370,428,454.00	
R158P On	15/09/2015	Spot Bond				100.00000	8.36369	100.00000	8.34528			0.00	0	0.00
R159P On	15/09/2016	Spot Bond				100.00000	3.71720	100.00000	3.70901			0.00	0	0.00
R179 On	01/08/2013	Spot Bond				100.00000	52.59948	100.00000	52.48369			0.00	0	0.00
R186 On	21/12/2026	Spot Bond				7.54500	127.42286	7.59000	126.93956		182,038,629,975,000.00	127,055,000	8,168,711,879.00	
R187P On	21/12/2026	Spot Bond				100.00000	0.00090	100.00000	0.00090			0.00	0	0.00
R188P On	21/12/2027	Spot Bond				100.00000	0.00040	100.00000	0.00040			0.00	0	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	31/03/2013	Spot Bond			218.52124	92.96954	218.51402	92.59456			450,924,697,334,720.00	063,528,000	978,537,000.00
R197	On	07/12/2023	Spot Bond			1.52000	269.45933	1.53000	269.20114			240,397,120,000.00	158,156,000	87,438,000.00
R201	On	21/12/2014	Spot Bond			4.95500	109.75656	5.00500	109.62756			62,352,738,910,000.00	583,802,000	2,341,754,000.00
R202	On	07/12/2033	Spot Bond			2.12000	197.89137	2.10500	198.34038			3,065,324,960,000.00	445,908,000	1,298,969,203.00
R2023	On	28/02/2023	Spot Bond			8.00000	97.86178	8.00000	97.80697			52,696,000,000,000.00	587,000,000	3,149,500,000.00
R203	On	15/09/2017	Spot Bond			6.05000	113.09257	6.09000	112.89242			77,564,708,650,000.00	820,613,000	6,108,180,000.00
R204	On	21/12/2018	Spot Bond			6.35000	109.87093	6.39500	109.60900			74,034,129,300,000.00	658,918,000	3,883,201,725.00
R2048	On	28/02/2048	Spot Bond			8.75000	99.52535	8.75000	99.45773			13,138,125,000,000.00	501,500,000	883,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.97634	100.00000	28.90615			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.10000	103.99161	5.13500	103.92979			28,319,329,980,000.00	552,809,800	2,593,240,000.00
R207	On	15/01/2020	Spot Bond			6.64000	104.29610	6.69500	103.95400			100,696,082,064,000.00	165,072,600	8,272,673,000.00
R208	On	31/03/2021	Spot Bond			6.80500	102.32979	6.88000	101.83107			130,111,005,290,635.00	119,912,607	7,841,268,321.00
R209	On	31/03/2036	Spot Bond			8.17000	82.53318	8.20500	82.20960			145,059,657,200,000.00	755,160,000	9,657,790,000.00
R210	On	31/03/2028	Spot Bond			1.87000	152.97548	1.89000	152.57168			473,401,720,000.00	253,156,000	234,437,000.00
R211	On	31/01/2017	Spot Bond			0.60000	120.97205	0.55000	121.22242			719,475,600,000.00	199,126,000	1,264,545,472.00
R212	On	31/01/2022	Spot Bond			1.46000	124.09796	1.46000	124.08981			2,599,328,520,000.00	780,362,000	1,027,235,046.00
R213	On	28/02/2031	Spot Bond			7.99000	90.38366	8.03500	89.96477			43,071,221,590,000.00	390,641,000	3,134,153,000.00
R214	On	28/02/2041	Spot Bond			6.50000	99.87905	6.50000	99.86179			44,710,802,500,000.00	878,585,000	4,752,548,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	63.51179	100.00000	63.37199			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	42.34119	100.00000	42.24799			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.22746	100.00000	28.16533			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.81831	100.00000	18.77689			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.54554	100.00000	12.51792			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.36369	100.00000	8.34528			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.57579	100.00000	5.56352			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.71720	100.00000	3.70901			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	51.21549	100.00000	51.10214			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.14366	100.00000	34.06809			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.76244	100.00000	22.71206			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.17496	100.00000	15.14137			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.11664	100.00000	10.09425			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.74443	100.00000	6.72950			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.49628	100.00000	4.48633			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.99752	100.00000	2.99089			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	1.99835	100.00000	1.99393			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.33223	100.00000	1.32928			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.88815	100.00000	0.88619			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.59210	100.00000	0.59079			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.39474	100.00000	0.39386			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26316	100.00000	0.26257			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17544	100.00000	0.17505			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11696	100.00000	0.11670			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07797	100.00000	0.07780			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05198	100.00000	0.05187			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03465	100.00000	0.03458			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02310	100.00000	0.02305			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01540	100.00000	0.01537			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01027	100.00000	0.01025			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00685	100.00000	0.00683			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00456	100.00000	0.00455			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00304	100.00000	0.00304			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00203	100.00000	0.00202			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00135	100.00000	0.00135			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00090	100.00000	0.00090			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.46161	100.00000	34.37812			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	60.50566	100.00000	60.35909			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.73727	100.00000	13.70399			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.73303	100.00000	17.67767			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.98803	100.00000	1.97929			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	98.87509	100.00000	98.61420			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	97.53438	100.00000	97.28103			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	65.78416	100.00000	65.57878			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	65.72476	100.00000	65.51502			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.12764	100.00000	17.08615		400,000,000,000.00	4,000,000	4,000,000.00	
RDFC04	On	06/09/2013	Spot Bond			100.00000	47.80077	100.00000	47.59057			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	95.58728	100.00000	95.34467			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	88.51359	100.00000	88.30284			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	21.42987	100.00000	21.37796			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013	Spot Bond			5.87500	102.99056	5.87500	102.97444			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	83.82385	100.00000	83.63674			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	14.99331	100.00000	14.92738		200,000,000,000.00	2,000,000	1,000,000.00	
RESB01	On	03/06/2014	Spot Bond			100.00000	32.38373	100.00000	32.30527			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	68.72495	100.00000	68.55847			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	66.57699	100.00000	66.41570			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.72361	100.00000	25.66129			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.66584	100.00000	12.64077			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.23107	100.00000	12.20143			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.03249	100.00000	13.99849			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.03249	100.00000	13.99849			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	57.94194	100.00000	57.68714			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	33.80997	100.00000	33.72806			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	25.42611	100.00000	25.37578			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	23.87640	100.00000	23.81856			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.46580	5.25000	100.45165			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.46437	100.00000	0.46326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02UOn	12/09/2012	Spot Bond				100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond				100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond				100.00000	2.52983	100.00000	2.52370			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond				100.00000	88.97485	100.00000	88.80309			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond				100.00000	13.23188	100.00000	13.20260			1,230,700,000,000.00	12,307,000	6,100,000.00
SBC2	On 28/04/2016	Spot Bond				100.00000	7.81987	100.00000	7.80503			0.00	0	0.00
SBC3	On 06/09/2012	Spot Bond				100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond				100.00000	81.91303	100.00000	81.73220			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond				100.00000	16.09287	100.00000	16.05745			1,720,000,000,000.00	17,200,000	122,260,000.00
SBK13	On 24/11/2016	Spot Bond				100.00000	9.85172	100.00000	12.28482			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond				8.00000	109.21988	8.00000	109.19648			480,000,000,000.00	60,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond				100.00000	7.67207	100.00000	7.65349			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond				100.00000	9.12638	100.00000	9.10428			0.00	0	7,000,000.00
SBK17	On 31/07/2024	Spot Bond				100.00000	9.06628	100.00000	0.00394			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond				100.00000	21.51108	100.00000	21.46372			5,400,000,000,000.00	54,000,000	18,100,000.00
SBK8	On 10/04/2013	Spot Bond				100.00000	66.23106	100.00000	66.08448			555,000,000,000.00	5,550,000	1,600,000.00
SBK9	On 10/04/2018	Spot Bond				100.00000	12.30815	100.00000	12.28091			1,500,000,000,000.00	15,000,000	7,300,000.00
SBK11	On 09/04/2014	Spot Bond				5.75000	122.83004	5.75000	122.80780			0.00	0	4,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	45.54877	100.00000	45.44851			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	63.73031	100.00000	63.58926			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.12575	100.00000	65.98020			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.30516	100.00000	13.27588			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.52630	100.00000	26.46791			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	66.21779	100.00000	66.07124			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.24726	100.00000	9.22486			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.13498	100.00000	31.05955			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.46006	100.00000	24.40081			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.76574	100.00000	10.73966			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	62.56940	100.00000	62.41783			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.44958	100.00000	38.35644			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.00557	100.00000	13.97475			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	38.43867	100.00000	38.34555			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.32198	100.00000	10.29698			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.68690	100.00000	8.66587			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.88423	100.00000	0.88227			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.18416	100.00000	9.16191			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.74877	100.00000	11.72277			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.72777	10.05000	102.70039			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.64084	100.00000	8.61386			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.17922	100.00000	16.63299		20,000,000,000.00	200,000	100,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	9.54778	100.00000	7.49724		40,000,000,000.00	400,000	200,000.00	
SBS24	On	23/05/2019	Spot Bond			100.00000	7.55059	100.00000	7.46235			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.40716	8.00000	107.39179		69,368,000,000.00	8,671,000	4,000,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	10.02211	100.00000	10.00006			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.77152	100.00000	10.74782		320,000,000,000.00	3,200,000	2,305,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	70.51839	100.00000	70.36317			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.53600	100.00000	16.49960		893,400,000,000.00	8,934,000	4,400,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	60.96546	100.00000	60.82968			0.00	0	3,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.54760	100.00000	6.53311			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.30971	100.00000	5.29802			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.95713	100.00000	11.92816			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	78.67738	100.00000	78.52461			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.66849	100.00000	2.66203			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04278	100.00000	0.04268			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.60506	6.50000	100.59328			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.81377	100.00000	11.78515		9,800,000,000,000.00	98,000,000	49,000,000.00	
SHS02	On	29/06/2013	Spot Bond			100.00000	62.45270	100.00000	62.30141			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.48860	100.00000	18.06252			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.57536	100.00000	10.54974		10,000,000,000,000.00	100,000,000	100,000,000.00	
SHS05	On	29/06/2017	Spot Bond			8.75000	102.34429	8.75000	102.32821		15,330,000,000,000.00	1,752,000	803,000.00	
SLI1	On	15/08/2013	Spot Bond			100.00000	50.74085	100.00000	50.62916		20,000,000,000,000.00	200,000	0.00	
SLI2	On	15/08/2016	Spot Bond			100.00000	13.42942	100.00000	13.39986			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	56.43958	100.00000	56.31467		15,900,000,000,000.00	159,000	159,000.00	
SNT01	On	15/09/2017	Spot Bond			100.00000	13.30516	100.00000	13.27588			0.00	0	36,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.11993	100.00000	26.47357			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.83694	100.00000	10.32210			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.47658	100.00000	14.92374			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	7.92961	100.00000	8.43035			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.92709	100.00000	14.89405			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.43557	100.00000	17.38113		100,000,000,000.00	1,000,000	4,000,000.00	
SSN001	On	01/03/2017	Spot Bond			100.00000	9.08649	100.00000	9.06448			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.48201	100.00000	10.45662			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.42278	100.00000	10.39024			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.28831	100.00000	9.26435			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.50906	6.75000	102.48576			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.14580	100.00000	23.10943			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.77710	7.25000	100.75760			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.76905	100.00000	9.73855			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	100.85977	8.75000	100.80219			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	104.72410	13.50000	104.63294			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.15907	100.00000	0.01305			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867 On	19/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	44.74166	100.00000	66.66668			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN926 On	27/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		4,500,000,000,000.00		45,000,000	45,000,000.00
SYN942 On	20/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		71,100,000,000,000.00		711,000,000	277,000,000.00
SYN943 On	16/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111		27,000,000,000,000.00		270,000,000	135,000,000.00
SYN944 On	22/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN945	On	23/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	24.35134	100.00000	24.29744			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.43964	100.00000	12.41211			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	30.99470	100.00000	30.92647			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	37.04826	100.00000	36.96672			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.09687	6.27500	100.08003			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	60.25423	100.00000	60.10826			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	59.38370	100.00000	59.23985			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.95390	100.00000	14.91767			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.94724	8.00000	102.92530			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.36166	6.27000	101.34453			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	37.85223	100.00000	37.77729			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	36.69765	100.00000	36.58307			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.77440	100.00000	7.75012			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.99893	100.00000	7.97396			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.49516	100.00000	8.47645			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.48167	100.00000	8.45519			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.51452	100.00000	9.48481			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.78062	100.00000	13.73759			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	88.23549	100.00000	88.02591			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.31578	100.00000	11.28837			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	88.17140	100.00000	87.96196			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	89.04697	100.00000	88.83545			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	88.35498	100.00000	88.14512			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	88.59397	100.00000	88.38354			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.91887	100.00000	6.90211			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.41112	100.00000	7.39317			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.73929	100.00000	7.72054			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.39562	100.00000	8.37529			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.83318	100.00000	8.81179			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	13.47129	100.00000	13.43865			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016			100.00000	11.00971	100.00000	10.98305			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	13.17250	100.00000	13.14058			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	11.26301	100.00000	11.23573			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	7.57521	100.00000	7.55685			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	7.68459	100.00000	7.66598			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	7.73929	100.00000	7.72054			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	11.09414	100.00000	11.06727			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	11.26301	100.00000	11.23573			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	11.84349	100.00000	11.81479			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	8.28624	100.00000	8.26616			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	11.84349	100.00000	11.81479			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	12.68780	100.00000	12.65707			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	9.38013	100.00000	9.35740			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	12.63503	100.00000	12.60443			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	16.85665	100.00000	16.81582			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	13.75570	100.00000	13.72237			0.00	0	0.00
THE9D3	On	18/07/2016			100.00000	17.01497	100.00000	16.97375			0.00	0	0.00
TL13	On	31/12/2013			100.00000	42.67231	100.00000	42.56894			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	25.44493	100.00000	25.38862			816,900,000,000.00	8,169,000	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.97270	6.00000	102.95630			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.89489	100.00000	12.86651			200,398,100,000,000.00	003,981,000	1,047,070,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.06792	100.00000	15.03475			80,811,700,000,000.00	808,117,000	312,853,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.77257	100.00000	13.74227			53,442,200,000,000.00	534,422,000	145,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.60767	100.00000	9.58652			50,340,000,000,000.00	503,400,000	137,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.14349	100.00000	11.11896			5,718,100,000,000.00	57,181,000	27,681,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.45796	100.00000	0.04554			7,500,000,000,000.00	75,000,000	250,000,000.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.61002	100.00000	0.04554			8,200,000,000,000.00	82,000,000	238,000,000.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	6.80264	100.00000	0.04554			0.00	0	200,000,000.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	6.82292	100.00000	0.04554			0.00	0	84,000,000.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	7.77588	100.00000	0.04554			0.00	0	49,000,000.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.22499	100.00000	100.00000			14,000,000,000,000.00	140,000,000	70,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.81278	10.00000	99.78606			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.81744	9.75000	99.79139			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.82088	100.00000	9.79556			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.82368	100.00000	15.78885			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	84.61327	100.00000	84.42730			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.20204	100.00000	29.13130			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.07800	100.00000	12.04874			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.52218	100.00000	18.47731			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.18033	100.00000	16.14471			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	84.20923	100.00000	84.01829			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	39.06923	100.00000	38.97459			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	84.23515	100.00000	84.04414			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	39.06019	100.00000	38.96127			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	84.32848	100.00000	84.13726			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	39.48961	100.00000	39.39394			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.27265	100.00000	16.22185			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.62118	100.00000	11.58490			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.55714	100.00000	9.52730			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.94710	100.00000	73.80682			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	98.91598	100.00000	98.64865			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	99.99973	100.00000	99.99966			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.23473	100.00000	19.19239		13,380,900,000,000.00	133,809,000	66,681,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	11.21439	100.00000	11.18942		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	20.62462	100.00000	20.57923		2,840,000,000,000.00	28,400,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	12.84175	100.00000	12.81349		4,000,000,000,000.00	40,000,000	20,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	11.30439	100.00000	11.27952			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.09416	100.00000	11.06975			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.00072	100.00000	10.97651		10,800,000,000,000.00	108,000,000	27,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	43.76779	100.00000	43.67196			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.76986	100.00000	35.69069			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.91034	100.00000	9.88852			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.29751	100.00000	27.23710			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.29826	100.00000	22.24918			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.75473	100.00000	7.73757			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.91649	100.00000	15.88145			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.88852	100.00000	9.86676			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31573	100.00000	0.31503			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.15602	100.00000	6.14437			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02479	100.00000	0.02474			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.15602	100.00000	6.14437			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.49385	100.00000	16.46256			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.81895	100.00000	15.78894			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.81895	100.00000	15.78894			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.22092	100.00000	11.19968			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.93957	100.00000	7.92451			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.05770	100.00000	7.04431			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.05770	100.00000	7.04431			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.67953	100.00000	6.66686			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.30963	100.00000	6.29766			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	5.92638	100.00000	5.91472			0.00	0	0.00

**Total for j-Bonds :** ,814,599,663,020,360.00 ,957,396,107 98,067,165,000.00

**Grand Total:** 14,600,561,300,400.00 157,470,742 98,068,634,912.00