



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/10/2012

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	14/12/2012			8.67640	8.67640	8.80300	8.80300		16.44	248,561,507.20	28,648	309,357.00
\$ / R	On	14/12/2012	7.80	Call			1,008.49290	1.00849	884.568	15.29	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			5.49290	0.00549	8.168	15.29	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			862.55880	0.86256	742.131	14.97	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			9.55880	0.00956	15.731	14.97	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			815.13450	0.81513	696.194	14.95	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			12.13450	0.01213	19.794	14.95	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			9.13230	0.00913	5.906	28.47	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,306.13230	2.30613	2,429.506	28.47	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			110.14980	0.11015	79.089	19.38	0.00	0	9,250.00
\$ / R	On	14/12/2012	9.25	Put			557.14980	0.55715	652.689	19.38	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			74.37420	0.07437	52.492	20.83	0.00	0	1,300.00
\$ / R	On	14/12/2012	9.50	Put			771.37420	0.77137	876.092	20.83	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			21.92380	0.02192	14.667	25.59	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,618.92380	1.61892	1,738.267	25.59	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			141.95660	0.14196	102.895	18.54	0.00	0	1,540.00
\$ / R	On	14/12/2012	9.10	Put			438.95660	0.43896	526.495	18.54	0.00	0	0.00
\$ / R	On	14/12/2012	9.20	Call			119.78760	0.11979	86.165	19.10	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			516.78760	0.51679	609.766	19.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			113.89660	0.11390	81.836	19.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			540.89660	0.54090	635.436	19.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			200.39270	0.20039	148.685	17.49	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			297.39270	0.29739	372.285	17.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			168.56760	0.16857	123.580	18.02	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			365.56760	0.36557	447.180	18.02	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			165.68500	0.16569	121.325	18.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			372.68500	0.37269	454.926	18.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			261.25580	0.26126	196.426	16.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			208.25580	0.20826	270.026	16.70	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			238.23870	0.23824	179.025	16.96	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			235.23870	0.23524	302.625	16.96	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			230.14880	0.23015	172.497	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			247.14880	0.24715	316.097	17.07	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			403.30090	0.40330	315.444	15.81	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			100.30090	0.10030	139.044	15.81	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			340.98350	0.34098	261.742	16.12	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			137.98350	0.13798	185.342	16.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			286.02470	0.28602	215.462	16.44	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			183.02470	0.18302	239.062	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			549.38280	0.54938	445.758	15.18	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			46.38280	0.04638	69.358	15.18	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			533.56220	0.53356	431.374	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			50.56220	0.05056	74.974	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			510.31250	0.51031	410.349	15.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			57.31250	0.05731	83.949	15.34	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			768.27840	0.76828	651.087	14.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			15.27840	0.01528	24.687	14.93	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			722.08350	0.72208	606.923	14.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			19.08350	0.01908	30.523	14.91	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			590.01090	0.59001	482.973	15.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			37.01090	0.03701	56.573	15.02	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.78880	8.78880	8.91720	8.91720		17.23	6,020,328.00	685	39,921.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			132.11550	0.13212	108.094	22.44	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,414.91550	1.41492	1,519.294	22.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			102.82790	0.10283	83.752	23.73	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,735.62790	1.73563	1,844.952	23.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			84.05230	0.08405	67.777	24.73	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,016.85230	2.01685	2,128.977	24.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			267.93550	0.26794	223.835	19.28	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			700.73550	0.70074	785.035	19.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			224.32320	0.22432	186.330	20.05	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			857.12320	0.85712	947.530	20.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			154.28110	0.15428	126.635	21.71	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,237.08110	1.23708	1,337.835	21.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			429.97190	0.42997	365.330	17.41	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			362.77190	0.36277	426.530	17.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			371.91800	0.37192	314.297	17.97	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			454.71800	0.45472	525.497	17.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			338.10380	0.33810	284.679	18.35	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			520.90380	0.52090	595.879	18.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			892.80060	0.89280	787.325	15.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			75.60060	0.07560	98.525	15.50	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			604.99150	0.60499	522.958	16.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			187.79150	0.18779	234.158	16.20	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			474.14020	0.47414	404.581	17.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			306.94020	0.30694	365.781	17.06	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			975.12820	0.97513	865.895	15.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			57.92820	0.05793	77.095	15.42	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			8.88760	8.88760	9.01770	9.01770		17.56	7,332,270.00	825	13,504.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			632.25250	0.63225	558.416	17.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			364.55250	0.36455	420.816	17.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			627.67420	0.62767	554.194	17.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			369.97420	0.36997	426.594	17.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			636.86840	0.63687	562.674	17.03	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			359.16840	0.35917	415.074	17.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.05230	9.05230	9.18340	9.18340		18.18	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			561.70290	0.56170	512.454	19.71	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,068.30290	1.06830	1,150.154	19.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			433.09560	0.43310	394.235	21.09	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,519.69560	1.51970	1,611.935	21.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,360.19160	1.36019	1,253.916	15.97	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			176.79160	0.17679	201.616	15.97	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			891.52650	0.89153	820.852	17.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			458.12650	0.45813	518.552	17.28	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			786.44860	0.78645	723.486	18.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			603.04860	0.60305	671.186	18.03	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.20310	9.20310	9.34070	9.34070		19.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,665.49160	1.66549	1,577.825	16.82	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			324.79160	0.32479	374.725	16.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.83750	9.83750	10.00400	10.00400		20.45	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.67640	8.67640	8.80300	8.80300		16.44	60,734.80	7	1,250.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			54,860.46700	0.54860	44,494.864	15.10	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			4,560.46700	0.04560	6,854.864	15.10	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			34,535.58170	0.34536	26,647.785	16.07	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			13,235.58170	0.13236	18,007.785	16.07	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			23,823.86910	0.23824	17,902.447	16.96	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			23,523.86910	0.23524	30,262.447	16.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.78880	8.78880	8.91720	8.91720		17.23	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			50,280.44270	0.50280	43,037.292	16.85	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			27,560.44270	0.27560	33,157.292	16.85	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.88760	8.88760	9.01770	9.01770		17.56	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			62,767.42190	0.62767	55,419.363	17.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			36,997.42190	0.36997	42,659.363	17.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			63,686.83920	0.63687	56,267.436	17.03	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			35,916.83920	0.35917	41,507.436	17.03	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			63,225.24620	0.63225	55,841.612	17.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			36,455.24620	0.36455	42,081.612	17.07	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.02740	14.02740	14.17010	14.17010		14.30	9,959,454.00	710	14,179.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,924.27940	1.92428	1,782.749	16.13	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			4.17940	0.00418	5.349	16.13	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			851.30900	0.85131	729.891	13.32	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			51.20900	0.05121	72.491	13.32	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			702.29010	0.70229	595.319	13.58	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			82.19010	0.08219	117.919	13.58	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			591.79730	0.59180	495.394	13.79	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			121.69730	0.12170	167.995	13.79	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			432.62580	0.43263	355.002	14.15	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			212.52580	0.21253	277.602	14.15	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			307.55600	0.30756	251.061	14.71	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			337.45600	0.33746	423.661	14.71	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.20430	14.20430	14.34880	14.34880		14.68	0.00	0	5,190.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			521.41180	0.52141	463.290	15.10	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			572.61180	0.57261	658.990	15.10	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			996.11500	0.99612	895.454	13.61	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			177.31500	0.17732	221.154	13.61	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			879.83640	0.87984	790.619	13.88	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			231.03640	0.23104	286.319	13.88	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			760.44820	0.76045	679.980	14.20	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			311.64820	0.31165	375.680	14.20	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.35880	14.35880	14.50470	14.50470		14.97	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			1,043.61880	1.04362	964.351	14.07	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			328.91880	0.32892	395.551	14.07	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,037.28490	1.03728	958.879	14.09	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			332.58490	0.33258	400.079	14.09	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,031.44970	1.03145	953.439	14.10	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			336.74970	0.33675	404.639	14.10	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,543.87170	2.54387	2,405.606	14.81	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			39.17170	0.03917	46.806	14.81	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,624.88430	1.62488	1,508.396	13.56	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			120.18430	0.12018	149.596	13.56	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11020	0.11020	0.11170	0.11170		17.43	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			399.08490	0.00399	315.167	17.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			229.08490	0.00229	295.167	17.43	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11180	0.11180	0.11330	0.11330		18.53	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,339.12210	0.02339	2,193.875	17.97	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			9.12210	0.00009	13.875	17.97	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,414.76380	0.01415	1,286.376	17.78	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			84.76380	0.00085	106.376	17.78	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			712.08740	0.00712	623.473	18.53	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			382.08740	0.00382	443.473	18.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.39070	11.39070	11.47160	11.47160		13.82	45,619,753.50	4,005	73,569.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,972.72450	1.97272	1,891.981	17.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.12450	0.00112	1.281	17.87	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,624.18910	1.62419	1,543.510	16.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			2.58910	0.00259	2.809	16.14	0.00	0	13,800.00

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	11.50	Call			255.20400	0.25520	206.675	14.16	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			283.60400	0.28360	315.975	14.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			584.37910	0.58438	513.313	12.86	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			62.77910	0.06278	72.613	12.86	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			546.50850	0.54651	476.929	12.97	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			74.90850	0.07491	86.229	12.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			475.31100	0.47531	409.039	13.18	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			103.71100	0.10371	118.339	13.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,179.48020	1.17948	1,099.348	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			7.88020	0.00788	8.648	14.03	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,082.65840	1.08266	1,002.840	13.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			11.05840	0.01106	12.140	13.78	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			692.97290	0.69297	616.471	12.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			41.37290	0.04137	45.771	12.73	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.54940	11.54940	11.63170	11.63170		14.46	0.00	0	11,553.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			813.25180	0.81325	738.343	13.13	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			151.55180	0.15155	158.943	13.13	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			189.06150	0.18906	160.938	17.36	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,197.36150	1.19736	1,251.538	17.36	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.68910	11.68910	11.77220	11.77220		14.83	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			834.22060	0.83422	764.838	13.74	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			302.02060	0.30202	315.738	13.74	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			828.68700	0.82869	759.524	13.76	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			306.48700	0.30649	320.424	13.76	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			823.18490	0.82318	754.242	13.78	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			310.98490	0.31098	325.142	13.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.92240	11.92240	12.00470	12.00470		15.23	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,178.71920	1.17872	1,106.342	13.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			374.01920	0.37402	383.942	13.84	0.00	0	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			111.40519	111.40519	110.80193	110.80193			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,811.93000	10.81193	11,415.190		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			10,801.93000	10.80193	11,405.190		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			10,791.93000	10.79193	11,395.190		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			107.26323	107.26323	107.25930	107.25930			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,269.30000	8.26930	8,273.230		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			8,259.30000	8.25930	8,263.230		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			8,249.30000	8.24930	8,253.230		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			116.14919	116.14919	116.14479	116.14479			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			12,154.79000	12.15479	12,159.190		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			12,144.79000	12.14479	12,149.190		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			12,134.79000	12.13479	12,139.190		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			473.78400	473.78400	471.21000	471.21000			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			480.58300	480.58300	477.97200	477.97200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			422.14200	422.14200	419.62900	419.62900			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			428.20000	428.20000	425.65000	425.65000			0.00	0	118.00



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			8.95940	8.95940	8.99450	8.99450		12.29	0.00	0	10,635.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			558.79660	0.55880	523.505	12.10	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			24.29660	0.02430	24.105	12.10	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.00990	9.00990	9.04560	9.04560		12.28	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			622.62310	0.62262	588.699	11.88	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			87.02310	0.08702	88.799	11.88	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.05310	9.05310	9.09070	9.09070			99,584.10	11	22.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			340.70000	0.34070	303.100		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Call			330.70000	0.33070	293.100		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Call			350.70000	0.35070	313.100		0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future			9.10000	9.10000	9.13880	9.13880		13.18	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			579.60340	0.57960	554.534	12.87	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			330.80340	0.33080	344.534	12.87	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			574.47060	0.57447	549.532	12.89	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			335.67060	0.33567	349.532	12.89	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			569.37260	0.56937	544.564	12.90	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			340.57260	0.34057	354.564	12.90	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.37260	9.37260	9.44230	9.44230		14.31	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.82510	8.82510	8.92650	8.92650		16.33	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			612.77590	0.61278	529.738	15.60	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			36.27590	0.03628	54.638	15.60	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.91920	8.91920	9.02150	9.02150		14.37	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			538.41090	0.53841	474.254	13.95	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			156.91090	0.15691	195.054	13.95	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			532.11810	0.53212	468.409	13.97	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			160.61810	0.16062	199.209	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			525.88030	0.52588	462.617	13.98	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			164.38030	0.16438	203.417	13.98	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.17800	0.17800	0.22360	0.22360			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.14340	0.14340	0.14110	0.14110			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01920	0.01920	0.01040	0.01040			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01450	0.01450	0.00970	0.00970			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.16120	0.16120	0.14980	0.14980			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00390	0.00390	0.00380	0.00380			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.16260	0.16260	0.15150	0.15150			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.17570	0.17570	0.15950	0.15950			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00390	0.00390	0.00380	0.00380			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.08590	0.08590	0.08380	0.08380			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.27360	0.27360	0.28600	0.28600			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.05360	0.05360	0.06520	0.06520			0.00	0	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.40870	9.40870	9.48810	9.48810		15.31	0.00	0	75.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			503.23210	0.50323	445.539	14.47	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			55.13210	0.05513	76.839	14.47	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.54560	9.54560	9.62680	9.62680		16.38	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			659.91890	0.65992	605.832	15.31	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			173.11890	0.17312	200.232	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			653.31720	0.65332	599.909	15.34	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			176.51720	0.17652	204.309	15.34	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			647.11830	0.64712	594.032	15.36	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			180.31830	0.18032	208.432	15.36	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry			8.62530	8.62530	8.75130	8.75130		16.75	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			342.06280	0.34206	237.636	16.07	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			20.76280	0.02076	42.336	16.07	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			333.66050	0.33366	230.407	16.10	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			22.36050	0.02236	45.107	16.10	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			325.34940	0.32535	223.301	16.13	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			24.04940	0.02405	48.001	16.13	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			213.25690	0.21326	132.469	16.60	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			61.95690	0.06196	107.169	16.60	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.70	Call			153.53160	0.15353	90.495	17.18	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.70	Put			102.23160	0.10223	165.195	17.18	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			128.45220	0.12845	74.951	17.60	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			127.15220	0.12715	199.651	17.60	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.63130	8.63130	8.75740	8.75740		16.53	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			308.04690	0.30805	213.816	16.02	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			40.64690	0.04065	72.516	16.02	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			300.49510	0.30050	207.519	16.05	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			43.09510	0.04310	76.219	16.05	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			293.04410	0.29304	201.343	16.09	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			45.64410	0.04564	80.043	16.09	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			172.32450	0.17232	108.563	16.91	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			114.92450	0.11492	177.263	16.91	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry			8.60960	8.60960	8.73410	8.73410		17.73	0.00	3,000	0.00
DABK	On	19/10/2012	Any day expiry	8.64	Call			119.82620	0.11983	33.479	18.50	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
DABK	On	19/10/2012	Any day expiry	8.64	Put			25.72620	0.02573	63.879	18.50	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Call			112.34880	0.11235	30.146	18.70	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Put			28.24880	0.02825	70.546	18.70	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Call			105.07320	0.10507	27.102	18.89	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Put			30.97320	0.03097	77.502	18.89	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.85	Call			20.92010	0.02092	3.011	22.55	0.00	0	30,000.00
DABK	On	19/10/2012	Any day expiry	8.85	Put			136.82010	0.13682	243.411	22.55	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry			7.07580	7.07580	7.13000	7.13000		14.63	0.00	251	251.00
DABL	On	23/10/2012	Any day expiry	6.99	Call			0.00000	0.00000	108.648	15.43	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Put			0.00000	0.00000	22.848	15.43	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Call			0.00000	0.00000	101.077	15.30	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Put			0.00000	0.00000	25.277	15.30	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Call			0.00000	0.00000	93.724	15.17	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Put			0.00000	0.00000	27.924	15.17	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.09	Call			0.00000	0.00000	47.788	15.07	0.00	4,000	4,000.00
DABL	On	23/10/2012	Any day expiry	7.09	Put			0.00000	0.00000	61.988	15.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.62290	8.62290	8.74880	8.74880		16.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,348.83280	1.34883	1,222.954	23.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.03280	0.00003	0.054	23.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,029.02840	1.02903	903.268	21.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.22840	0.00023	0.368	21.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			899.30640	0.89931	773.583	19.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.50640	0.00051	0.683	19.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			133.23820	0.13324	75.219	17.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			104.43820	0.10444	172.319	17.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			42.55970	0.04256	21.407	19.98	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			313.75970	0.31376	418.507	19.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			749.89300	0.74989	624.287	17.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			1.09300	0.00109	1.387	17.41	0.00	0	8,220.00

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	8.25	Call			502.65060	0.50265	381.429	15.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			3.85060	0.00385	8.529	15.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			269.78130	0.26978	173.507	16.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			30.98130	0.03098	60.607	16.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.65920	8.65920	8.78570	8.78570		16.29	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			237.12470	0.23712	171.920	16.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			171.42470	0.17142	232.720	16.69	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			128.33660	0.12834	89.388	18.41	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			362.63660	0.36264	450.188	18.41	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			939.02040	0.93902	814.751	15.30	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			3.32040	0.00332	5.551	15.30	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			792.83760	0.79284	671.811	15.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			7.13760	0.00714	12.611	15.13	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			358.98540	0.35899	272.480	15.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			83.28540	0.08329	123.280	15.86	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,067.88360	1.06788	942.300	15.91	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			2.18360	0.00218	3.100	15.91	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.69250	8.69250	8.81960	8.81960		16.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			307.88490	0.30788	239.385	16.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			208.28490	0.20828	266.885	16.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			192.80600	0.19281	146.418	17.99	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			393.20600	0.39321	473.918	17.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			979.43580	0.97944	856.763	14.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			9.83580	0.00984	14.263	14.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			837.43520	0.83744	719.673	14.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			17.83520	0.01784	27.173	14.93	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			426.03740	0.42604	341.184	15.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			116.43740	0.11644	158.684	15.79	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,106.36250	1.10636	982.026	15.54	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			6.76250	0.00676	9.526	15.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry			8.73330	8.73330	8.86090	8.86090		18.78	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			438.13390	0.43813	362.377	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			197.23390	0.19723	249.077	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			386.75630	0.38676	317.187	16.71	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			245.85630	0.24586	303.887	16.71	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			266.66230	0.26666	215.695	17.99	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			425.76230	0.42576	502.395	17.99	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			894.36020	0.89436	780.508	15.09	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			33.46020	0.03346	47.208	15.09	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			449.09400	0.44909	372.074	16.30	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			188.19400	0.18819	238.774	16.30	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			443.58410	0.44358	367.199	16.33	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			192.68410	0.19268	243.899	16.33	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,032.52990	1.03253	912.881	15.19	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			21.62990	0.02163	29.581	15.19	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.76570	8.76570	8.89380	8.89380		16.99	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			325.35900	0.32536	270.837	18.04	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			451.55900	0.45156	525.137	18.04	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			503.43680	0.50344	427.635	16.52	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			219.63680	0.21964	271.935	16.52	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			498.11070	0.49811	422.820	16.55	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			224.31070	0.22431	277.120	16.55	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			447.65070	0.44765	377.350	16.89	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			273.85070	0.27385	331.650	16.89	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,077.13450	1.07713	959.224	15.37	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			33.33450	0.03333	43.524	15.37	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			941.56500	0.94156	830.814	15.31	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			47.76500	0.04777	65.114	15.31	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			508.81720	0.50882	432.501	16.49	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			215.01720	0.21502	266.800	16.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/03/2013	Any day expiry			8.79810	8.79810	8.92660	8.92660		17.25	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			373.14810	0.37315	316.578	18.12	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			486.54810	0.48655	558.478	18.12	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			369.72060	0.36972	313.557	18.16	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			493.12060	0.49312	565.457	18.16	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			366.33100	0.36633	310.570	18.20	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			499.73100	0.49973	572.470	18.20	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			989.53230	0.98953	879.698	15.45	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			62.93230	0.06293	81.598	15.45	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			380.10580	0.38011	322.717	18.05	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			473.50580	0.47351	544.617	18.05	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.83360	8.83360	8.96260	8.96260		17.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			426.64910	0.42665	367.322	18.13	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			514.04910	0.51405	583.722	18.13	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			423.14120	0.42314	364.191	18.17	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			520.54120	0.52054	590.591	18.17	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			1,040.13660	1.04014	930.754	15.49	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			77.53660	0.07754	97.155	15.49	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			437.37870	0.43738	376.898	18.03	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			494.77870	0.49478	563.298	18.03	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			430.19290	0.43019	370.482	18.10	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			507.59290	0.50759	576.882	18.10	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.70188	110.70188	110.69760	110.69760			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,707.60000	4.70760	4,711.880		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			4,697.60000	4.69760	4,701.880		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			4,687.60000	4.68760	4,691.880		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.99072	87.12845	9.11460	86.10646			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			693.57000	0.69357	1,715.560		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			9.09748	88.34902	9.22564	87.31243			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			5,783.50000	5.78350	4,746.910		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			5,694.81000	5.69481	4,658.220		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			5,606.25000	5.60625	4,569.660		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			422.62100	422.62100	420.26900	420.26900			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			163,090.00000	16.30900	186,610.000		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			428.68600	428.68600	426.30000	426.30000			0.00	0	36.00
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			66,900.00000	6.69000	43,040.000		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			67,000.00000	6.70000	43,140.000		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			67,100.00000	6.71000	43,240.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.61900	190.61900	190.44100	190.44100			0.00	0	592.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	07/02/2013	Index Future			193.35500	193.35500	193.17300	193.17300			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			516.10500	516.10500	515.62100	515.62100			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			523.35800	523.35800	522.86200	522.86200			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.07500	94.92500	5.07000	94.93000			0.00	500	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.04000	94.96000	5.02000	94.98000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.89000	95.11000	4.86000	95.14000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.87000	95.13000	4.85000	95.15000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.78000	95.22000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.83000	95.17000	4.83000	95.17000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.94000	95.06000	4.94000	95.06000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.08000	94.92000	5.08000	94.92000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.22000	94.78000	5.22000	94.78000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.37000	94.63000	5.37000	94.63000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.11460	7.11460	7.12940	7.12940		11.56	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			508.57270	0.50857	494.124	11.81	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			9.17270	0.00917	9.525	11.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013			7.16400	7.16400	7.17840	7.17840		13.02	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.89			404.09430	0.40409	392.485	12.72	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.89			115.69430	0.11569	118.485	12.72	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.90			397.69210	0.39769	386.029	12.73	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.90			119.29210	0.11929	122.029	12.73	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.91			391.35930	0.39136	379.640	12.74	0.00	0	0.00
NZ\$ / R	On	18/03/2013		6.91			122.95930	0.12296	125.640	12.74	0.00	0	0.00
R023	On	01/11/2012			7.10575	106.07308	7.20359	105.34819			0.00	0	1,049.00
R023	On	01/11/2012		7.04			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012		7.04			1,215.70000	1.21570	490.810		0.00	0	0.00
R023	On	01/11/2012		7.05			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012		7.05			1,140.86000	1.14086	415.970		0.00	0	0.00
R023	On	01/11/2012		7.06			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012		7.06			1,066.09000	1.06609	341.200		0.00	0	0.00
R023	On	07/02/2013			7.17970	107.55905	7.28155	106.82367			0.00	0	0.00
R023	On	07/02/2013		7.04			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013		7.04			1,755.06000	1.75506	1,019.680		0.00	0	0.00
R023	On	07/02/2013		7.05			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013		7.05			1,681.64000	1.68164	946.260		0.00	0	0.00
R023	On	07/02/2013		7.06			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013		7.06			1,608.29000	1.60829	872.910		0.00	0	0.00
R023	On	02/05/2013			7.24114	104.94732	7.34650	104.20290			0.00	0	0.00
R023	On	02/05/2013		7.04			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013		7.04			2,184.90000	2.18490	1,440.480		0.00	0	0.00
R023	On	02/05/2013		7.05			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013		7.05			2,112.68000	2.11268	1,368.260		0.00	0	0.00
R023	On	02/05/2013		7.06			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013		7.06			2,040.52000	2.04052	1,296.100		0.00	0	0.00
R157	On	01/11/2012			5.35221	123.23946	5.40368	123.08718		2.30	0.00	0	14,529.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	5.78	Call			1,114.21000	1.11421	1,261.710	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			8.19000	0.00819	3.410	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,440.55000	2.44055	2,592.820	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.01000	0.00001	0.000	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.37030	124.96596	5.42831	124.81104		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,301.17000	2.30117	2,444.230	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			56.26000	0.05626	44.400	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.37781	119.67617	5.44240	119.51926		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			612.45000	0.61245	683.720	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			861.35000	0.86135	775.710	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			623.64000	0.62364	695.740	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			848.20000	0.84820	763.390	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			634.96000	0.63496	707.890	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			835.19000	0.83519	751.210	2.08	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			7.60682	128.72345	7.74005	127.39806		12.52	64,361,725.00	500	35,851.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,764.25000	1.76425	2,618.510	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			978.42000	0.97842	507.290	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,969.23000	2.96923	4,047.180	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			439.88000	0.43988	192.440	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,213.49000	7.21349	8,522.540	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			21.86000	0.02186	5.520	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,043.52000	10.04352	11,367.480	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			1.72000	0.00172	0.290	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.68662	125.23694	7.82478	123.89247		13.51	31,309,235.00	250	1,650.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,543.47000	7.54347	8,565.760	14.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Put			1,530.25000	1.53025	1,208.070	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,390.41000	3.39041	4,063.330	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			4,115.55000	4.11555	3,444.000	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,660.24000	4.66024	5,468.130	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,984.55000	2.98455	2,447.970	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,563.21000	6.56321	7,524.020	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,909.94000	1.90994	1,526.280	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.00	Call			961.65000	0.96165	1,242.700	13.12	99,416.00	80	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,304.59000	9.30459	8,241.170	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,554.65000	1.55465	1,954.490	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,286.86000	7.28686	6,342.230	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.75743	126.75204	7.90000	125.39118		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,857.09000	2.85709	3,372.640	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,625.01000	7.62501	6,779.700	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,788.72000	2.78872	3,295.850	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,756.77000	7.75677	6,903.040	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,822.77000	2.82277	3,334.120	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,690.70000	7.69070	6,841.190	12.99	0.00	0	0.00
R186	On	07/11/2013	Bond Future			7.94110	124.72563	8.09453	123.32723		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,283.20000	7.28320	8,053.700	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,693.40000	6.69340	6,065.500	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,287.46000	10.28746	11,213.480	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,562.80000	4.56280	4,090.420	14.28	0.00	0	10.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,188.82000	7.18882	7,953.640	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,778.76000	6.77876	6,145.180	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			7,236.20000	7.23620	8,003.860	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,736.22000	6.73622	6,105.480	13.82	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/R1	On	21/12/2026	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
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			213.35661	213.35661	213.37245	213.37245			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			5,617.55000	5.61755	5,633.390		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,627.55000	5.62755	5,643.390		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,637.55000	5.63755	5,653.390		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			279.76452	279.76452	279.77113	279.77113			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,781.13000	12.78113	12,774.520		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			12,771.13000	12.77113	12,764.520		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			12,761.13000	12.76113	12,754.520		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.83584	111.09745	4.87506	111.01531		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			506.99000	0.50699	581.330		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			16.60000	0.01660	8.800		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.77105	108.24563	4.81666	108.16192		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			513.93000	0.51393	567.410		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			214.83000	0.21483	184.600		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.69327	109.55518	4.74592	109.47034		1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			49.74000	0.04974	59.420		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,194.98000	1.19498	1,119.820		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.05	Call			51.71000	0.05171	61.700	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,180.62000	1.18062	1,105.770	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			53.74000	0.05374	64.040	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,166.31000	1.16631	1,091.770	1.16	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.95975	205.95975	205.95269	205.95269			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,962.69000	13.96269	13,969.750		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			13,952.69000	13.95269	13,959.750		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			13,942.69000	13.94269	13,949.750		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			5.83114	111.27624	5.90830	110.93500		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,146.60000	4.14660	4,487.810	5.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.04000	0.00004	0.010	5.01	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.87548	112.83509	5.95823	112.48868		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			447.53000	0.44753	543.320	4.41	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			2,212.17000	2.21217	1,961.550	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,481.64000	1.48164	1,690.250	4.55	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			849.77000	0.84977	711.970	4.55	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,104.19000	3.10419	3,395.970	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			260.09000	0.26009	205.460	4.73	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,133.56000	4.13356	4,450.800	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			124.19000	0.12419	95.020	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.91112	110.04369	5.99909	109.69295		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,244.64000	1.24464	1,410.130	4.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.90	Put			1,639.81000	1.63981	1,454.560	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,263.35000	1.26335	1,430.390	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,618.56000	1.61856	1,434.860	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,226.11000	1.22611	1,390.040	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,661.26000	1.66126	1,474.450	4.44	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.14726	112.34127	6.22448	111.93111		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,122.28000	5.12228	5,532.370	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.08000	0.00008	0.010	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.19865	109.88477	6.28042	109.46838		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,165.78000	5.16578	5,543.030	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			182.46000	0.18246	143.320	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.24530	111.21416	6.33129	110.79258		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,919.25000	1.91925	2,129.050	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,121.43000	2.12143	1,909.650	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,943.92000	1.94392	2,155.350	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,097.09000	2.09709	1,886.940	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,968.78000	1.96878	2,181.820	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,072.97000	2.07297	1,864.430	6.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.96832	105.20369	5.01817	105.14550		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			107.63000	0.10763	141.070	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			70.49000	0.07049	45.740	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.87751	102.91246	4.94292	102.85303		1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Call			155.86000	0.15586	179.070	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			322.19000	0.32219	285.970	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.74918	104.15748	4.83728	104.09721		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			35.41000	0.03541	41.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,033.39000	1.03339	979.100	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			36.09000	0.03609	42.160	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,027.12000	1.02712	972.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			36.78000	0.03678	42.950	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,020.86000	1.02086	966.760	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			6.46835	106.67059	6.56587	106.10358		7.19	0.00	0	18,861.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,677.41000	5.67741	6,244.280	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.16000	0.00016	0.020	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.52766	104.52542	6.63015	103.95003		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,799.85000	5.79985	6,319.000	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			230.21000	0.23021	173.970	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58345	105.78991	6.69049	105.20752		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,728.32000	1.72832	1,977.760	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,097.55000	3.09755	2,764.600	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,751.21000	1.75121	2,002.800	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,065.35000	3.06535	2,734.550	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,774.30000	1.77430	2,028.030	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,033.39000	3.03339	2,704.730	7.56	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	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			6.64884	101.32027	6.74636	100.70014		8.88	0.00	0	11,904.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	6.81	Call			967.03000	0.96703	1,349.870	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			564.90000	0.56490	327.610	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,641.08000	4.64108	5,257.310	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			5.35000	0.00535	1.450	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,821.54000	5.82154	6,441.050	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.79000	0.00079	0.170	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.71010	102.73964	6.81199	102.11048		8.73	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			376.70000	0.37670	477.740	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,529.73000	5.52973	5,001.610	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,092.84000	6.09284	6,643.940	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			353.00000	0.35300	274.940	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,527.00000	11.52700	12,150.030	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			19.35000	0.01935	13.220	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.76385	100.58967	6.86971	99.95273		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,024.23000	2.02423	2,303.810	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,412.77000	3.41277	3,055.410	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,050.16000	2.05016	2,332.050	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,377.75000	3.37775	3,022.700	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,076.28000	2.07628	2,360.470	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,342.98000	3.34298	2,990.230	9.01	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.39169	78.83217	8.51467	77.80765		18.12	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,913.45000	3.91345	4,851.940	18.73	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			145.60000	0.14560	59.570	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future			8.47078	79.93655	8.59751	78.89732		16.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,021.35000	3.02135	3,591.760	16.45	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,758.42000	2.75842	2,289.600	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,917.85000	3.91785	4,576.060	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,067.20000	2.06720	1,686.180	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,067.41000	5.06741	5,814.910	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,454.40000	1.45440	1,162.670	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.53944	77.76202	8.66947	76.71015		19.97	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,289.46000	2.28946	2,653.000	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,866.51000	7.86651	7,178.180	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,235.83000	2.23583	2,593.380	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,991.79000	7.99179	7,297.470	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,262.44000	2.26244	2,622.980	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,928.87000	7.92887	7,237.540	19.47	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.91831	158.91831	158.91729	158.91729			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,927.29000	13.92729	13,928.310		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			13,917.29000	13.91729	13,918.310		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			13,907.29000	13.90729	13,908.310		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			123.53492	123.53492	123.54715	123.54715			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,557.15000	1.55715	1,544.920		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			1,547.15000	1.54715	1,534.920		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			1,537.15000	1.53715	1,524.920		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			128.39101	128.39101	127.97192	127.97192			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,981.92000	5.98192	6,401.010		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			5,971.92000	5.97192	6,391.010		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			5,961.92000	5.96192	6,381.010		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			8.18235	90.15583	8.32563	88.93100		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			53.25000	0.05325	123.810	15.52	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,129.08000	5.12908	3,974.810	15.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,093.59000	4.09359	5,231.860	16.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			131.67000	0.13167	45.110	16.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.26620	91.41883	8.41413	90.17655		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,541.38000	5.54138	6,432.870	16.38	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,636.91000	1.63691	1,286.120	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.33604	88.99048	8.48797	87.73303		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,292.61000	2.29261	2,730.070	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,845.61000	7.84561	7,025.620	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,320.20000	2.32020	2,761.300	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Put			7,783.63000	7.78363	6,967.280	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,348.01000	2.34801	2,792.740	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,721.99000	7.72199	6,909.270	17.10	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/R1On		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			8.42160	80.57728	8.54458	79.49761			0.00	0	1,714.00
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			5,071.04000	5.07104	3,991.370		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			4,974.85000	4.97485	3,895.180		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			4,878.84000	4.87884	3,799.170		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/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.38080	1.38080	1.39890	1.39890		17.12	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			721.65060	0.07217	586.779	15.95	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			132.65060	0.01327	178.779	15.95	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future			1.38860	1.38860	1.40650	1.40650		17.01	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Call			1,318.13060	0.13181	1,174.467	15.83	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Put			153.13060	0.01531	188.467	15.83	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Call			1,241.98890	0.12420	1,102.352	15.89	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Put			176.98890	0.01770	216.352	15.89	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Call			1,168.33020	0.11683	1,032.911	15.94	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Put			203.33020	0.02033	246.911	15.94	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>413,424,007.60</b>	<b>43,472</b>	<b>1,526,727.00</b>

**i-Bonds**

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.19948	11.91065	100.19948	11.82320			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.39908	111.91291	22.23737			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.17517	100.28788	9.10774			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.61085	107.66087	9.54249			0.00	0	45,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.45180	103.39172	20.31104			0.00	0	16,510,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	38.19831	104.36845	37.93337			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.16228	101.36321	10.08771			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.28174	113.91613	15.16983			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	58.29371	100.27783	57.86540			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			211.62296	53.49744	211.62296	53.01904			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			129.44081	23.16523	129.44081	22.96721			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			262.36064	3.92581	262.36064	3.87225			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	21.99857	100.84946	21.83787			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.02072	100.44837	39.72622			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.41864	100.42180	12.32727			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.00434	100.43468	7.94545			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.55870	100.45423	7.50308			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.62240	100.46712	7.56630			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			111.10270	22.10369	111.10270	21.94243			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	21.46259	103.51808	21.30036			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	27.18757	105.34380	26.99757			0.00	0	0.00
ABL11B	On	29/09/2014			101.94970	27.87630	101.94970	27.66843			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	21.83951	101.07971	21.67790			0.00	0	1,566,000.00
ABL13	On	11/10/2016			99.99989	11.11969	99.99989	11.03907			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	9.74837	100.00000	9.53050		200,000,000,000.00	2,000,000	1,000,000.00	
ABL15	On	09/10/2017			100.00000	2.43709	100.00000	2.38262			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	79.16834	103.66357	78.66739			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	53.37673	107.24687	52.99825			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			102.43496	59.05055	102.43496	58.60836			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	94.99116	100.00000	94.27694			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	95.80420	100.00000	95.30435			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	90.79672	100.85053	89.49621			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	53.56320	211.08307	53.08484			0.00	0	0.00
ABLI02	On	08/05/2014			133.30786	34.61831	133.30786	34.32050			0.00	0	0.00
ABLI03	On	15/03/2015			119.08892	16.91235	119.08892	16.77666			0.00	0	0.00
ABLI04	On	11/10/2016			109.87287	7.29062	109.87287	7.23565			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			118.65286	19.57268	118.65286	19.42460			0.00	0	1,250,000.00
ABLS2B	On	13/07/2016			99.88052	14.83758	99.88052	14.73013			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	10.96874	100.32050	10.88900			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.46208	100.26386	10.38521			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	13.37842	100.35503	13.25175			0.00	0	211,000.00
ABLS11	On	29/06/2019			104.30633	6.02705	104.30633	5.98385			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	21.22411	100.00000	20.88712			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.73106	158.84518	2.70402			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	11.63870	152.12037	11.52767			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	3.99705	164.13952	3.95673			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	93.98839	141.35498	93.24397			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.62098	161.61787	2.59469			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	53.50582	211.55410	53.02742			0.00	0	0.00
ABN23	On	31/03/2013			211.63281	53.49624	211.63281	53.01784			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
ABN33	On	29/01/2018			69.59203	6.17903	69.59203	6.15234			0.00	0	0.00
ABN34	On	29/01/2018			69.59203	6.17903	69.59203	6.15234			0.00	0	0.00
ABN35	On	04/03/2013			100.66669	91.23614	100.66669	90.56130			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			84.61000	10.30462	84.61000	10.25283			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.66389	93.01000	15.57946			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.88869	100.38164	10.80861			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.86879	95.94000	13.79232			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.01714	100.00000	25.86934			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	12.99515	94.42000	12.92355			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.15865	95.33000	12.09101			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.89763	89.17000	25.76004			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	23.97194	92.44000	23.84080			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.95193	100.10161	8.86827			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.80346	99.93416	8.72131			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.47555	90.18000	23.34944			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.53804	122.92857	19.42835			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.39312	111.67000	17.32981			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.85180	97.51000	19.73890			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.49616	95.63000	19.38683			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.81204	97.02000	18.70544			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.36452	100.23447	9.27595			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On	15/09/2015	Spot Bond			119.76186	18.25432	119.76186	18.11289			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	66.20294	94.20000	65.84277			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	8.73860	99.90991	8.62390			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.08638	94.15000	16.99164			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.92283	94.84000	15.83408			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.52645	99.13676	2.49143			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.93292	143.60519	1.91575			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.57258	186.40405	2.51793			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.66867	100.00000	12.59611			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.39693	111.64771	10.32077			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.93422	108.15845	21.78017			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.21878	102.54996	11.14292			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.12056	94.96915	10.05559			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.19141	108.39757	14.08991			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.33215	122.68013	29.09394			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.85221	4.00000	119.77585			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.88667	266.98405	3.83302			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.72754	120.37770	4.68991			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.07991	121.95151	3.05515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			99.40204	66.52482	99.40204	66.04509				0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.37243	87.37807	100.37243	86.76078				0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.40649	58.93750	100.40649	58.50396				0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	19.28129	100.00000	19.14150				0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.91878	62.39794	100.91878	61.93686				0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			99.79614	81.79928	99.79614	66.43248				0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.91878	62.39794	100.91878	61.93686				0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			101.24381	65.20138	101.24381	64.72342				0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	70.80587	107.32702	70.31166				0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	20.74712	108.29483	20.59884				0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	19.32740	101.29798	19.18565				0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	19.58208	101.33324	19.43842				0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	23.18649	101.83296	23.01565				0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	58.71311	100.38145	58.28132				0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	58.68251	100.37804	58.25095				0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.07261	101.26271	18.93277				0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.70555	53.29666	7.67862				0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	99.79547	100.00000	99.00343				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On	29/01/2013	Spot Bond			100.00000	99.79547	100.00000	99.00343			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	43.13131	100.96976	42.81590			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	39.86868	100.25039	39.57899			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.81895	100.00000	15.72909			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	99.56375	100.00000	98.77147			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.28317	100.00000	13.20771			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.28317	100.00000	13.20771			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	59.09050	100.42346	58.65576			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.73820	100.44432	16.61503			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.54418	100.49129	17.41503			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.37873	100.42335	16.25823			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.62163	100.43752	16.49933			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.72848	100.44375	16.60539			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.01640	101.50954	10.94292			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.01640	101.50954	10.94292			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.07355	101.51908	10.99968			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.09338	100.41204	12.99706			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.07355	101.51908	10.99968			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On	30/07/2017	Spot Bond			101.49999	10.95923	101.49999	10.88614			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.10504	78.26156	31.95327			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.89360	100.40403	20.73991			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	87.43241	100.37805	86.81615			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	40.26642	100.39793	39.97024			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.82586	100.28977	12.73161			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	40.26642	100.39793	39.97024			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	87.43241	100.37805	86.81615			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.31603	100.42907	8.25484			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.30993	100.44304	8.24879			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.32158	100.44869	8.26035			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.10701	100.43737	8.04736			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	39.91334	100.36953	39.61983			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.53502	100.41205	8.47223			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	81.99784	99.88150	81.45889			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	55.74978	99.98291	55.34566			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	81.99784	99.88150	81.45889			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.14499	108.24656	10.06520			0.00	0	930,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014	Spot Bond			100.37811	40.01925	100.37811	39.72494			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	41.87018	104.10799	41.58508			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	43.50126	101.33364	44.81457			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.18928	101.54682	7.13643			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.13675	102.38458	7.08390			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.90948	100.00000	7.86454			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	43.95624	101.42788	43.63349			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.45204	100.00000	4.42255			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.23832	100.00000	4.20994			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.22646	71.11496	12.17260			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.34550	132.65083	2.32580			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.43609	132.65812	2.41563			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.87754	100.42332	7.81957			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.27451	100.93790	30.05319			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	30.27451	100.93790	30.05319			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	43.95624	101.42788	43.63349			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.84172	100.82870	29.62378			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	28.55164	100.40912	28.34161			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014			100.40572	28.50160	100.40572	28.29194			0.00	0	0.00
ACL136	On	20/09/2021			101.67963	7.64586	101.67963	7.58898			0.00	0	0.00
ACL137	On	02/09/2016			100.74141	11.53806	100.74141	11.45294			0.00	0	0.00
ACL138	On	20/09/2021			101.67956	7.63522	101.67956	7.57842			0.00	0	0.00
ACL139	On	30/07/2017			102.34980	10.73151	102.34980	10.65945			0.00	0	0.00
ACL140	On	20/12/2012			100.42347	87.59896	100.42347	86.98128			0.00	0	0.00
ACL141	On	30/07/2017			102.41855	10.78066	102.41855	10.70822			0.00	0	0.00
ACL142	On	20/12/2014			100.57096	20.92903	100.57096	20.77485			0.00	0	0.00
ACL143	On	20/12/2016			100.76241	10.38431	100.76241	10.30768			0.00	0	0.00
ACL144	On	20/12/2016			100.26297	9.77239	100.26297	9.70060			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	7.89545	100.42504	7.83736			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	47.76069	101.60514	47.40562			0.00	0	0.00
ACL149	On	20/03/2014			100.61305	39.93982	100.61305	39.69914			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	39.82746	100.35023	39.58803			0.00	0	0.00
ACL151	On	20/03/2017			100.41612	9.71046	100.41612	9.65205			0.00	0	0.00
ACL152	On	08/02/2014			101.07263	43.83544	101.07263	43.51459			0.00	0	0.00
ACL153	On	20/03/2015			100.37072	20.09627	100.37072	19.97544			0.00	0	0.00
ACL154	On	20/03/2015			100.36105	19.94260	100.36105	19.82270			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015			100.37982	20.24089	100.37982	20.11918			0.00	0	0.00
ACL156	On	20/03/2017			100.41498	9.68984	100.41498	9.63156			0.00	0	0.00
ACL157	On	20/03/2017			100.39511	9.32885	100.39511	9.27275			0.00	0	0.00
ACL158	On	20/03/2015			100.37243	20.12339	100.37243	20.00240			0.00	0	0.00
ACL159	On	20/03/2015			100.37868	20.22282	100.37868	20.10122			0.00	0	0.00
ACL161	On	20/03/2022			100.58046	10.73321	100.58046	10.68189			0.00	0	0.00
ACL162	On	20/09/2015			100.38479	16.10546	100.38479	16.00862			0.00	0	0.00
ACL163	On	20/03/2015			100.37527	20.16859	100.37527	20.04731			0.00	0	0.00
ACL164	On	20/06/2014			100.52552	30.26010	100.52552	30.03727			0.00	0	0.00
ACL165	On	20/06/2017			100.96473	19.81846	100.96473	19.67196			0.00	0	0.00
ACL166	On	20/03/2014			100.34943	39.78965	100.34943	39.49711			0.00	0	0.00
ACL167	On	20/06/2019			109.48099	9.65082	109.48099	9.60172			0.00	0	0.00
ACL168	On	20/06/2017			100.41322	9.07130	100.41322	9.00457			0.00	0	0.00
ACL169	On	20/06/2017			103.04527	3.53567	103.04527	3.51750			0.00	0	0.00
ACL170	On	20/03/2015			100.37811	20.47144	100.37811	20.32089			0.00	0	0.00
ACL171	On	30/11/2012			100.00000	94.86160	100.00000	94.16238			0.00	0	0.00
ACL172	On	20/06/2015			100.37910	15.62060	100.37910	15.50573			0.00	0	0.00
ACL173	On	20/06/2017			100.39881	8.99871	100.39881	8.93252			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On	20/06/2019	Spot Bond			100.41280	8.07607	100.41280	8.01666			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.54084	100.38479	7.48539			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	94.90903	100.00000	94.20946			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	58.69449	100.37751	58.13865			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.19299	100.41000	29.90698			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	94.52507	100.00000	93.82832			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.73864	100.39600	17.57063			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.13775	100.42679	11.03223			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.51292	100.39881	10.41334			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.60400	100.41560	9.51302			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.71289	100.40776	10.61141			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.17041	101.11287	9.08302			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.00300	100.39293	3.96508			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12514	100.41672	0.12396			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12509	100.42399	0.12391			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	51.01596	100.31940	50.32931			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	51.01505	100.32262	50.32839			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.16492	100.00000	8.99756		100,000,000,000.00	1,000,000	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
ACL192	On	20/12/2015	Spot Bond			100.00000	6.10995	100.00000	5.99837			1,400,000,000,000.00	14,000,000	7,000,000.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03086	100.00000	0.03027			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03086	100.00000	0.03027			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	90.81727	103.90964	90.14828			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	90.79337	103.89068	90.12468			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	70.96497	102.86773	70.56087			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.63632	100.00000	2.61721			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	21.80189	100.89131	21.64257			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.52202	100.99451	22.35728			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.00166	101.06323	22.83331			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	18.09327	100.00000	17.68890			0.00	0	2,184,000,000.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	19.11806	100.00000	18.69080			0.00	0	70,400,000.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	20.48445	100.00000	20.02665			0.00	0	36,800,000.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.36169	104.59347	9.29665			13,109,954,716.74	125,342	5,525,342.00
AIR02	On	30/04/2023	Spot Bond			122.89930	15.02954	122.89930	14.91197			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.69865	100.00000	29.48333			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.02284	113.22249	14.91155			0.00	0	14,650,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.67501	100.00000	24.49612			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.48783	100.00000	11.41172			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.08446	151.06546	5.36285			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	31.53265	125.57279	31.28314			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	38.12200	100.00000	37.27001			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.38360	100.26923	10.30814			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	9.99369	108.77896	9.92239			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.17080	99.90066	19.42825			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	8.99702	99.89602	9.40474			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	38.53668	100.00000	38.17685			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.31495	112.73330	17.18783			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.42879	100.19041	9.36032			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	59.54709	100.45105	59.10890			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	52.58889	102.32887	52.22996			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.70149	100.17231	27.50034			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.78797	103.90134	26.60386			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.90235	108.14051	10.82495			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	44.75866	101.25961	44.43052			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01 On	31/03/2016	Spot Bond			104.66313	17.20959	104.66313	17.07965			0.00	0	0.00
BAYA02 On	30/06/2013	Spot Bond			100.27024	58.97874	100.27024	58.55011			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond			102.35861	19.49081	102.35861	19.34653			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond			102.28416	19.48207	102.28416	19.33795			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.27011	13.65797	100.27011	13.55872			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			102.23278	16.60304	102.23278	16.48028			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			103.79822	12.72974	103.79822	12.63433			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.27685	15.77881	100.27685	15.66413			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	15.77881	100.27685	15.66413			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	15.77879	100.27691	15.66411			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.41897	101.50925	16.29832			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.24566	102.45999	17.11789			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.49081	102.35861	19.34653			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.86817	102.86494	14.75762			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.43916	102.39307	11.35446			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.35489	100.26206	13.25784			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.15390	100.25556	12.06558			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.15390	100.25556	12.06558			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.52009	100.24109	29.30560			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	85.42668	100.18420	84.84465			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.12425	100.00000	17.99285			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.33591	100.92479	14.20098			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.13427	100.32752	14.99256			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.02351	99.23300	12.90272			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.70604	99.11456	1.69024			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.90425	100.00000	1.87896			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	48.75163	100.18154	48.10334			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.23651	100.00000	6.14578			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.09765	104.64060	19.94593			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.40005	103.89800	17.26953			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.51049	102.66503	16.38795			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	15.76506	100.33517	15.61743			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.47401	100.00000	5.44300			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.71439	100.00000	19.57146			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.94231	100.00000	17.81223			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.07551	100.00000	10.99521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.07551	100.00000	10.99521			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.39081	100.00000	13.29373			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.60290	100.00000	11.51878			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond				100.44416	78.71372	100.44416	77.70109			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.27701	30.44120	100.27701	30.21754			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.28373	18.95111	100.28373	18.81187			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond				100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond				165.86185	2.61501	165.86185	2.58939			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond				134.98268	8.17307	134.98268	8.11588			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond				135.23863	9.34762	135.23863	9.28212			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond				98.54987	8.31273	98.54987	8.25801		19,709,974,000,000.00	200,000,000	200,000,000.00	
BD310A On	08/05/2014	Spot Bond				101.43384	32.38378	101.43384	32.14599			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond				100.16538	57.39318	100.16538	56.97647			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond				101.00289	43.51262	101.00289	43.19433			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond				100.89815	43.09129	100.89815	42.77638			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond				102.94694	57.14159	102.94694	56.71645			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			101.21182	44.67973	101.21182	44.35230			0.00	0	0.00
BD311D	On	31/03/2013			100.25001	85.46347	100.25001	84.88087			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	7.85756	100.66600	7.79963			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	28.25555	100.38899	28.04774			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	25.98299	100.00000	25.74039			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	61.59889	100.00000	61.19301			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	9.56372	101.42461	10.28987			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	9.60977	101.43555	10.33499			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	9.74786	101.46836	10.47028			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	10.20761	101.57774	10.92072			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	10.66649	101.68711	11.37033			0.00	0	0.00
BG22D1	On	21/07/2016			101.99310	11.94681	101.99310	12.62483			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.52698	100.00000	4.37676			0.00	0	0.00
BG32A1	On	30/10/2016			101.25226	10.04331	101.25226	9.96969			0.00	0	0.00
BG32A2	On	30/10/2016			101.32200	10.44900	101.32200	10.37235			0.00	0	0.00
BG32A3	On	30/10/2016			101.35188	10.62274	101.35188	10.54480			0.00	0	0.00
BG32A4	On	30/10/2016			101.36184	10.68064	101.36184	10.60226			0.00	0	0.00
BG32B	On	30/10/2016			101.48134	11.37477	101.48134	11.29121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			101.64062	12.29844	101.64062	12.20798			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.76066	100.00000	2.74064			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.76066	100.00000	2.74064			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.41538	9.07145	100.41538	9.00471			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.45116	9.65303	100.45116	9.58200			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.46091	9.81159	100.46091	9.73937			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			105.04449	11.36847	105.04449	11.28922			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.49015	10.28709	100.49015	10.21136			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.54199	10.32787	100.54199	10.25181			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.46566	100.00000	2.44759			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.46566	100.00000	2.44759			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			109.02542	30.29424	109.02542	30.08009			0.00	0	12,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			99.90382	66.68808	99.90382	66.68806			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	98.91825	99.78943	98.12217			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	91.07677	99.33557	90.40452			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	79.60190	98.45450	79.09242			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	59.33568	95.58562	59.00942			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC27	On	05/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			107,000,000,000,000.00	070,000,000	757,000,000.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.41204	100.78103	12.32143			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.35139	100.00000	7.29810			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.69565	100.94045	7.63938			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.43334	100.78378	12.34257			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.78466	100.82929	12.69129			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.42288	100.91196	13.32477			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.07449	101.25521	15.95664			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.96120	101.82396	14.85096			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	59.41857	100.43475	58.98138			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	57.28780	100.66283	56.87000			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	91.36853	102.16271	90.69385			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	40.21911	100.41213	39.83812			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.54534	100.00000	8.48339			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	99.15507	101.68827	98.35745			0.00	0	397,000.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.60448	117.90266	30.37410			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.55938	125.14109	19.40502			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.63463	102.03851	14.52660			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			101.32226	31.75760	101.32226	31.52464			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	18.12738	111.35530	17.99704			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.55984	105.54647	12.47193			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	13.97743	101.86680	13.87441			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.50538	106.76252	13.41151			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.02164	100.85304	16.86154			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.43887	107.65219	14.33785			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.42143	101.28817	0.41584			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	19.98020	101.82280	19.75275			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.07850	122.47945	13.96868		244,958,900,000.00	2,000,000	1,000,000.00	
CCT02	On	12/06/2024	Spot Bond			118.42047	13.71934	118.42047	13.61514			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.46435	117.20315	10.38466			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.65117	100.88420	13.55033			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.70982	104.14474	16.62749			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	95.75248	101.65048	95.01972			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.29824	102.86721	34.56232			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.41660	103.30382	23.00591			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	95.63849	101.25944	94.89799			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.80383	17.32434	100.80383	19.91267			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	87.27209	100.33426	86.65719			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	88.28306	100.61895	87.65806			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.54089	100.74860	32.30080			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	58.96300	100.40933	58.52925			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	58.96300	100.40933	58.52925			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	58.96300	100.40933	58.52925			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	62.37181	100.91360	61.91093			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.41216	58.98849	100.41216	58.55455			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.38376	58.73351	100.38376	58.30155			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.36102	58.52949	100.36102	58.09912			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.95747	62.93940	100.95747	62.47919			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			101.78237	22.82199	101.78237	22.65390			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.19516	57.44789	100.19516	57.03067			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			101.76269	22.68018	101.76269	22.51317			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	58.73352	100.38372	58.30157			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	58.55500	100.36383	58.12444			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.42936	101.86667	23.25668			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	63.06176	100.97002	62.60060			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	62.88823	100.92517	62.42853			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	62.84040	101.01305	62.37565			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	59.03949	100.41784	58.60515			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	58.86101	100.39797	58.42806			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	58.91202	100.40359	58.47868			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	54.80654	104.39421	54.42634			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	71.24415	101.82300	70.84869			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	52.93167	102.79173	52.56906			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	64.54546	101.32621	64.07198			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	93.00509	100.86778	92.30555			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	41.85416	100.52565	41.54596			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	41.20234	101.34356	40.89673			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	41.20234	101.34356	40.89673			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			99.85161	82.07383	99.85161	81.53920			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.33104	101.22270	23.16004			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.10693	100.00000	16.98155			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.91907	100.00000	16.79507			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.29482	100.42338	13.19701			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.54607	100.00000	37.28847			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	92.91377	100.00000	92.22038			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	85.28111	100.50974	84.69850			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	85.38309	100.82702	84.79825			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	85.32977	100.54079	84.74667			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	85.33611	100.49424	84.75320			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	39.26134	100.00000	38.97670			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.39213	12.74079	100.39213	12.64708			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66780	100.00000	66.66778			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66780	100.00000	66.66778			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.32661	100.60029	13.22841			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.75707	102.77141	12.67111			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.32661	100.60029	13.22841			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.35045	100.01323	10.27540			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.55311	100.90290	34.29782			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.07880	100.91909	35.81219			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.64992	106.57524	6.60377			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.51733	99.04734	14.41298			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.17804	106.47706	3.15489			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.12440	100.91984	13.03584			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.06024	101.01820	35.79353			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.32661	100.60029	13.22841			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.32661	100.60029	13.22841			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.61047	106.09892	3.58397			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.70897	106.04227	6.65975			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.61212	13.55126	100.61212	13.45140			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	86.75079	100.32240	86.14390			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	87.46131	100.39517	86.84331			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	59.56464	100.47626	59.12621			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	42.49597	100.57686	42.18290			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.57254	99.98364	26.37991			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.64549	99.98339	26.45235			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.60745	103.62392	11.52785			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	26.83465	99.99988	26.64010			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.75349	99.99989	26.55952			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.28393	99.79173	9.55324			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.28256	99.80002	9.55198			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.61408	103.81175	11.53447			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.61408	103.81175	11.53447			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	34.43024	104.34821	34.16814			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.00350	107.51178	34.72987			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	13.79211	107.00303	13.69556			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.27459	100.43472	10.19899			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227 On	20/12/2016	Spot Bond			100.48341	11.17299	100.48341	11.09074			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	59.20492	100.44030	58.76928			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	59.22545	100.44323	58.78964			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	19.61698	99.90043	19.47488			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	19.61698	99.90043	19.47488			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	37.88126	100.94701	37.65230			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	98.51504	101.15359	97.73276			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	82.21719	99.83657	81.68170			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	82.21719	99.83657	81.68170			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	14.79517	100.64882	14.70599			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.10923	101.05242	10.03524			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	95.21369	100.93369	94.48426			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.16925	100.44136	10.10807			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.77803	100.86994	21.61891			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.38552	100.93114	10.30960			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.04040	101.19905	10.96694			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.04040	101.19905	10.96694			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.74053	100.81644	21.58176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245 On	25/02/2015	Spot Bond			100.81889	21.75964	100.81889	21.60073			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.15865	100.84952	15.04792			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	14.98958	101.47693	14.87948			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.61505	100.47537	20.46333			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.73845	101.44712	14.63022			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	20.12982	100.26649	19.98193			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.12982	100.26649	19.98193			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.12982	100.26649	19.98193			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	20.12982	100.26649	19.98193			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	20.12982	100.26649	19.98193			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.29353	100.27379	20.14443			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.52216	100.28582	9.45219			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.52216	100.28582	9.45219			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.52216	100.28582	9.45219			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.52216	100.28582	9.45219			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.52216	100.28582	9.45219			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.57383	100.28785	9.50348			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	9.96098	106.98684	9.89049			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.51194	30.06019	100.51194	29.83885			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.10458	100.89505	29.88458			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	80.93003	100.15533	80.23747			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	40.11593	100.39498	39.82087			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	40.11593	100.39498	39.82087			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	7.55970	101.37065	9.42346			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.68461	100.49989	10.60595			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.17372	101.35958	14.06971			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.26398	100.58462	12.17362			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.89315	100.39320	8.82775			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.84037	100.39040	8.77535			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.89189	100.40357	8.82649			0.00	0	2,000,000.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.57315	100.91562	8.49247			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	9.94986	101.06552	9.85611			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	9.92735	100.99983	9.83387			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	8.87079	100.40244	8.80554			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	18.66335	100.54373	18.52590			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	10.79308	100.65226	10.69062			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.36006	17.10349	100.36006	16.94154			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.24531	16.67920	100.24531	16.52142			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.37919	17.38903	100.37919	17.22435			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.44355	11.51253	100.44355	11.40344			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.44355	11.51253	100.44355	11.40344			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.44355	11.51253	100.44355	11.40344			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.44355	11.51253	100.44355	11.40344			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			101.18342	11.62013	101.18342	11.46603			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.81012	2.13547	100.81012	2.10724			0.00	0	0.00
CLN290	On	26/06/2017	Spot Bond			100.17296	1.89004	100.17296	1.86283			0.00	0	0.00
CLN291	On	26/06/2017	Spot Bond			100.17296	1.89004	100.17296	1.86283			0.00	0	0.00
CLN292	On	26/06/2017	Spot Bond			100.17084	1.89017	100.17084	1.86296			0.00	0	0.00
CLN293	On	30/06/2017	Spot Bond			100.14936	1.87495	100.14936	1.84918			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.88434	100.14949	1.85689			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.87668	100.15029	1.85059			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.20690	100.00000	1.18486			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.78167	100.00000	1.75301		10,000,000,000,000.00	100,000,000	100,000,000.00	
CLN298	On	30/06/2017	Spot Bond			100.00000	1.78232	100.00000	1.75326			0.00	0	50,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On	30/06/2017	Spot Bond			100.00000	1.73415	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.92023	100.00000	19.78898			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.92023	100.00000	19.78898			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68176	34.94295	0.67995			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	60.49902	154.47129	60.04448			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	89.98585	100.53703	89.32910			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	89.97521	100.53241	89.31858			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	112.90289	100.00000	112.19574			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	92.42227	154.29358	91.69966			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	89.96459	100.52779	89.30806			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	64.59268	152.83040	64.07981			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	66.02833	101.20452	65.54448			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	66.02833	101.20452	65.54448			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.67733	156.76383	4.62717			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	73.67233	94.77223	73.20535			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	73.13786	97.02201	72.66522			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	89.97521	100.53241	89.31858			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	89.97521	100.53241	89.31858			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	14.54322	100.00000	14.43663			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	70.04808	101.10498	69.66107			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.80905	120.49629	6.75632			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00018	134.98268	0.00017			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00020	135.23863	0.00020			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.53156	78.86322	17.44805			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.58471	78.68249	17.50110			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	10.94474	100.01914	10.86537			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	10.94474	100.01914	10.86537			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.63349	100.44036	11.54789			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	9.80430	100.40864	9.73218			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.10296	100.41492	9.03600			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	55.71647	100.01997	55.19615			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.20978	100.41000	9.14204			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			101.50812	9.19965	101.50812	9.07600			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	14.76892	109.94659	14.66207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			106.29178	72.63429	106.29178	72.12854			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			106.25789	12.46805	106.25789	12.38125			0.00	0	15,010,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.31747	122.59946	14.20570			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	18.80832	112.90836	18.67081			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			111.62273	10.42029	111.62273	10.34398			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	85.29760	100.00000	84.73643			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.89662	5.86800	103.84748			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	21.65342	100.79434	21.49532			0.00	0	5,700,000.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.07699	100.83040	10.00340			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.55153	100.70290	21.39258			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	20.75606	101.26682	20.48062		202,533,640,000.00	0.00	2,000,000	1,000,000.00
CPL008	On	27/11/2012	Spot Bond			100.65651	90.96883	100.65651	90.28931			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	91.12182	100.45141	90.45888			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	71.19405	100.00000	70.79106			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	78.80250	100.18699	78.29445			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	72.82769	100.13300	72.41586			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	39.47324	100.21016	38.95389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On	03/07/2015	Spot Bond			100.22082	19.48230	100.22082	19.22594			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	53.74791	100.19483	53.04083			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	55.55797	104.31041	55.17905			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.29528	133.09009	18.14293			12,199,170,739.49	91,661	14,291,661.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.28212	111.95336	10.20787			4,503,380,330,493.44	40,225,504	77,833,504.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.31929	110.94098	10.24530			6,865,872,214,198.78	61,887,611	186,343,611.00
E170	On	01/08/2020	Spot Bond			142.91138	12.03270	142.91138	11.92739			5,963,406,064.64	41,728	17,020,864.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.50580	101.79146	16.38422			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	23.93292	100.97946	23.70510			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.00662	101.06163	9.91130			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.18187	101.11630	4.14202			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.74623	101.17092	1.72958			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.00089	126.54006	11.90110			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.78000	114.51890	1.78000	114.46655			71,200,000,000.00	40,000,000	33,000,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.72481	111.69838	11.64029			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.62414	112.15374	10.54604			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	14.02304	106.65311	13.92565			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.71288	100.93077	16.59070			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC01 On	16/11/2012	Spot Bond			100.81699	96.03128	100.81699	95.29266			0.00	0	0.00
EQ180U On	13/11/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
EQ181U On	03/12/2012	Spot Bond			100.00000	92.12663	100.00000	91.45254			0.00	0	0.00
EQ182U On	11/12/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
EQ183U On	24/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond			126.47802	23.74282	126.47802	23.54650			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond			109.43400	23.84158	109.43400	23.67254			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond			107.25989	17.34114	107.25989	17.20586			0.00	0	0.00
EQS05 On	25/04/2017	Spot Bond			101.66692	8.32594	101.66692	10.44464			0.00	0	0.00
ERS3A7 On	17/11/2012	Spot Bond			101.08827	94.95614	101.08827	94.22584			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond			101.14823	23.10160	101.14823	22.93240			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond			101.26753	95.22464	101.26753	94.49108			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond			101.05103	30.67998	101.05103	30.45547			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond			101.34215	95.33650	101.34215	94.60158			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond			101.17066	31.37770	101.17066	31.14783			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond			100.93125	63.33447	100.93125	62.87148			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond			100.96871	30.19988	100.96871	29.97904			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond			100.99870	16.88461	100.99870	16.76110			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On	17/08/2013	Spot Bond			100.93575	63.35035	100.93575	62.88723			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.46603	105.94219	16.35106			34,960,922,700.00	330,000	61,230,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.04677	111.43974	8.98109			35,500,132,134.66	318,559	512,859,000.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.63205	117.73441	10.55210			13,740,194,319.05	116,705	271,000,000.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.60327	95.26383	8.54821			20,298,340,577.25	213,075	47,033,134.00
ES33	On	15/09/2033	Spot Bond			8.97500	86.94263	9.09500	85.88622			4,785,191,828,850.00	533,169,006	1,044,300,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.12978	100.85636	18.87676			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	89.64002	100.35540	88.99928			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	38.99347	100.00000	38.12200			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.45219	100.00000	12.36191			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.11751	100.00000	12.02966			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	64.00724	101.07344	63.53874			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	64.13991	101.11222	63.67028			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	64.56432	101.23627	64.09107			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	64.80297	101.30601	64.32767			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	27.72522	105.15565	27.53174			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.44246	103.15112	11.36472			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	97.64755	101.02281	96.87320			0.00	0	1,400,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.55742	90.24334	100.55742	89.58459			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.49836	9.99580	100.49836	9.92220			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	7.85080	100.49830	7.79300			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	9.39432	101.51768	11.06814			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	14.83511	111.84945	14.72747			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.44644	9.04337	100.44644	8.97682			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	45.30312	100.00000	44.99055			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			211.83970	53.47108	211.83970	52.99267		1,271,038,200,000.00	6,000,000	3,000,000.00	
FRBI07	On	07/07/2013	Spot Bond			105.16707	60.41226	105.16707	59.99749			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.12084	121.95151	3.09574			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	3.89446	266.05149	3.84083			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.90967	145.44748	1.89254			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.03027	186.40405	2.99774			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.40992	118.97136	18.26803			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.91684	100.00000	22.76334			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.91684	100.00000	22.76334			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.40566	51.72712	3.39404			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.37117	32.59207	3.36339			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On	10/12/2024			31.38364	3.64447	31.38364	3.63632			0.00	0	0.00
FRC04	On	03/06/2014			103.71290	37.15210	103.71290	36.89853			0.00	0	0.00
FRC08	On	29/04/2013			101.43171	66.81191	101.43171	66.32133			0.00	0	0.00
FRC101	On	24/02/2017			101.42118	14.51999	101.42118	14.41338			0.00	0	0.00
FRC103	On	20/03/2014			100.70350	44.11431	100.70350	43.84825			0.00	0	0.00
FRC104	On	20/03/2014			100.43778	40.88653	100.43778	40.64054			0.00	0	0.00
FRC105	On	24/02/2017			101.37968	14.17025	101.37968	14.06625			0.00	0	0.00
FRC106	On	24/02/2017			101.37968	14.17025	101.37968	14.06625			0.00	0	0.00
FRC107	On	03/06/2021			100.95684	10.45429	100.95684	10.37702			0.00	0	0.00
FRC108	On	24/02/2017			101.35502	13.96250	101.35502	13.86004			0.00	0	0.00
FRC109	On	20/06/2017			100.49706	10.63193	100.49706	10.55366			0.00	0	0.00
FRC11	On	26/05/2013			100.81157	62.20804	100.81157	61.75376			0.00	0	0.00
FRC110	On	15/06/2016			100.62812	13.77337	100.62812	13.67186			0.00	0	0.00
FRC112	On	20/06/2017			100.42343	9.26123	100.42343	9.19309			0.00	0	0.00
FRC113	On	20/06/2017			100.46990	10.12602	100.46990	10.05149			0.00	0	0.00
FRC114	On	20/06/2014			100.53541	30.59761	100.53541	30.37228			0.00	0	0.00
FRC115	On	20/06/2017			98.00000	9.35572	98.00000	8.61356			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.72080	100.00000	8.76838			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.61842	13.61755	100.61842	13.51718			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.10643	100.45750	10.03205			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.10808	100.56313	12.01889			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.00241	100.61014	12.90660			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.65292	100.43349	9.58190			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.89545	100.51033	10.81522			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.25330	100.67570	14.14820			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.63743	100.44913	11.52716			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.70609	100.00000	6.98215			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.52232	100.53319	13.39409			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	15.90331	100.63883	15.75237			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.34921	100.48091	12.23216			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.09810	100.51430	12.97392			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.16820	100.60627	15.02428			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.15843	100.56147	14.02413			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.77874	100.63331	15.62899			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.67544	100.67296	16.51712			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.13081	100.60461	14.98724			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135 On	20/09/2017	Spot Bond			100.58527	15.32213	100.58527	15.17677			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.28527	100.52263	13.15930			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.68858	100.51264	13.55879			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.10261	100.64764	15.94977			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.91577	100.63938	15.76471			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.40497	100.61676	15.25878			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.12752	100.64874	15.97443			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.84664	100.54761	13.71532			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.39914	100.48314	12.28162			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.60041	100.40273	10.50000			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	16.83729	100.68010	16.67743			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	31.54192	100.48314	31.24295			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	20.88217	100.54650	20.68413			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			101.08864	3.23975	101.08864	3.19385			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.52041	9.49192	100.52041	9.40192			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.44745	1.68056	100.44745	1.66463			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			98.00000	1.57733	98.00000	1.92163			0.00	0	0.00
FRC152 On	20/12/2017	Spot Bond			100.00000	1.24391	100.00000	1.22308			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On	20/12/2017	Spot Bond			100.00000	1.24391	100.00000	1.22308			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			103.88434	37.71774	103.88434	37.45996			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			101.69803	26.52006	101.69803	31.10081			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.46014	17.01016	100.46014	16.88498			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.45737	13.89894	100.45737	13.79665			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			101.67764	44.66932	101.67764	46.26820			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.07612	6.90500	101.01916			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			98.80765	9.86491	98.80765	9.79338			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			113.68077	72.95913	113.68077	72.46513			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00003	55.77952	100.00003	55.37512			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	28.21796	100.38660	28.01043			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	8.62872	101.46163	10.34432			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.57061	109.33538	6.52406			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.10716	100.46640	12.01806			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.19982	100.47150	12.11002			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.03288	109.51236	4.99717			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.91031	111.32550	23.76371			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.61699	109.33538	4.58427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			114.09057	5.60473	114.09057	5.56364			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.02241	114.42023	7.97227			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	87.71761	100.45580	87.09893			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	11.61840	101.66489	11.53292			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.02119	100.00000	16.89643			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.50168	100.79789	16.37988			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.83237	100.69405	14.72298			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.06939	4.73000	106.99490			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	88.11933	100.56499	87.49723			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.03988	100.70697	14.92895			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.64738	100.40068	9.57642			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.79701	100.46304	10.71754			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.36633	100.61808	24.18676			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.34190	100.54671	12.25100			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	11.94544	100.52525	11.85748			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	87.31790	100.34678	86.70261			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	87.30749	100.34394	86.69229			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	89.51006	100.32862	88.98916			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.34043	89.51062	100.34043	88.98966			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	89.51762	100.34112	88.99662			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	87.28443	100.34682	86.66793			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.28780	100.44788	10.22589			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.68267	100.64235	14.59417			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.27748	100.44732	10.21564			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.33825	98.04956	23.20089			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.25628	100.67532	15.16430			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.60738	101.43156	14.50012			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	65.36280	101.08680	64.88432			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	67.74114	102.04635	67.24106			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	65.43317	101.11165	64.95407			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	67.11202	104.68033	66.60522			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	66.74901	96.98334	66.27816			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	65.66046	101.19191	65.17936			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	66.22844	101.39248	65.74232			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	66.92572	101.63872	66.43341			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	67.36325	101.79324	66.86706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			137.45936	13.88966	137.45936	13.76544			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	61.13807	101.30769	60.68473			0.00	0	1,500,000.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	25.56813	104.00517	30.16010			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	19.63838	100.18638	19.45472			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.32808	103.41346	12.45252			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.09393	100.62484	9.00855			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.48040	101.45882	8.41811			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.28139	100.00000	11.21730			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	3.99543	254.50193	3.94203			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	3.89641	265.81898	3.84279			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.03993	249.70910	3.98662			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.90472	117.34620	2.88294			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.33855	101.41744	8.27734			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.14431	117.54524	3.11973			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.68532	101.77641	10.60662			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.52521	100.01476	10.44890			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	99.44876	101.15940	98.63320			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	66.52580	101.49749	66.03705			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			101.25022	8.24213	101.25022	8.18172			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	39.99554	100.29734	39.70162			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.74358	90.41057	2.72609			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	85.10426	100.18030	84.51780			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	86.94033	100.00000	86.33093			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	60.69587	100.68430	60.12580			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.95330	100.00000	0.94439			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.59866	101.11871	11.48812			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	58.78405	100.52362	59.91564			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	59.75001	100.43945	59.18388			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.32808	101.12618	8.24957			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	19.10285	101.07593	18.92086			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.33864	100.44759	9.25015			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	29.32871	100.44015	29.05081			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.09477	100.76967	16.93233			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	24.10586	101.24351	23.78603			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	65.68276	101.17008	64.79259			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.41880	100.00000	2.36474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			105.55013	28.09344	105.55013	27.89680			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.85959	106.51279	20.71250			0.00	0	900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.84972	104.36488	11.76753			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.23364	105.51532	10.16203			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.06079	113.83008	9.98636			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.94508	108.96559	10.88991			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.85167	117.28648	12.75480		304,944,848,000.00	2,600,000	2,600,000	2,600,000.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.62558	102.81960	10.55396			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.16990	79.83345	10.11376			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.13110	100.94835	14.02665			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	18.92618	100.00000	18.50319			0.00	0	2,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	19.99389	100.01778	19.80719			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.38591	104.81266	11.30710			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	77.44219	100.00000	76.97379			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	83.28529	100.00000	82.75027			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	78.23265	100.00000	77.76043			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	97.83304	101.05700	97.04446			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT19	On	28/11/2012	Spot Bond			100.63710	90.74281	100.63710	90.06678			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	94.38014	100.81750	93.65791			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	93.85938	99.49839	93.14443			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	86.60634	99.03016	86.00010			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	98.91828	99.78606	98.12223			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			99.90642	66.68751	99.90642	66.68748			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	97.33850	99.80110	96.56745			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	96.31876	99.64339	95.56490			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.39648		25,984,000,000,000.00	259,840,000	259,840,000.00	
GRDB1	On	10/01/2018	Spot Bond			100.01501	6.88987	100.01501	6.83991			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.72514	100.01973	8.66188			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	94.46819	100.00000	93.75071			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	94.43600	100.85290	93.71311			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C	On	18/11/2012	Spot Bond			100.88829	94.49185	100.88829	93.76830			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	94.69293	101.01560	93.96700			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	21.18255	100.57078	21.02649			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.26852	101.42786	11.18578			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			99.93193	14.81988	99.93193	14.71250			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	10.72526	100.43806	10.64635			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			102.01673	21.36156	102.01673	21.20391			0.00	0	1,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.31458	11.05317	100.31458	10.97193			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	15.38224	99.88260	15.18039			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.68585	100.51108	9.55671			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			101.35185	68.29396	101.35185	68.29393			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			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			105.54321	52.60002	105.54321	52.19990			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	52.60002	105.54321	52.19990			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	59.74254	100.00000	59.40408			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	66.04751	100.00000	65.67229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7On	19/07/2013	Spot Bond			101.63173	54.51052	101.63173	54.10957			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	14.90636	101.67762	14.79668			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	15.46814	105.13866	15.35087			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	52.64764	105.76786	52.24640			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	54.61459	101.68917	54.21268			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	15.20548	101.75803	15.09351			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	13.35382	117.06290	13.24250			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	52.70908	106.05795	52.30639			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	54.80181	101.79257	54.39815			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	15.58951	101.86140	15.47461			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	13.71844	117.06290	13.60408			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	52.92642	107.08651	52.51859			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	55.05123	101.93042	54.64525			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	16.05807	101.98773	15.93959			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			108.34719	53.19175	108.34719	52.77760			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			110.21153	53.58201	110.21153	53.15848			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			115.88630	10.41488	115.88630	10.33757			46,702,178.90	403	35,400,000.00
HWAY23On	07/12/2023	Spot Bond			272.42396	3.84223	272.42396	3.78847			0.00	0	97,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24On	07/12/2024	Spot Bond				271.70682	3.84799	271.70682	3.79425			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.93665	101.83148	10.86352			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.91940	102.02133	10.84627			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.16303	1.20000	110.51303			286,925,000,000.00	249,500,000	372,000,000.00
I2038	On 31/01/2038	Spot Bond				1.97000	107.03017	1.97000	106.97960			0.00	0	102,000,000.00
I2050	On 31/12/2050	Spot Bond				1.97000	115.86923	1.97000	115.81331			74,860,000,000.00	38,000,000	191,000,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.05911	95.45000	19.94893			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	88.74245	100.50759	88.10730			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	89.99040	100.56563	89.33663			0.00	0	333,000.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.70496	109.26558	21.54871			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	89.06937	100.86049	88.42533			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	20.84809	102.46253	20.69193			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.92206	15.49265	100.92206	15.37816			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	57.60802	100.23329	57.18491			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.52781	40.70371	100.52781	40.40398			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.74849	40.27564	100.74849	39.97848			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				103.45013	37.75097	103.45013	37.49101			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				108.14435	14.44045	108.14435	14.33735			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			111.48026	10.57299	111.48026	10.49565			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.85574	102.47730	34.61972			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.07136	99.82217	30.68236			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	29.96863	100.88835	29.74963			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	23.99058	106.87614	23.81626			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.63918	105.97204	12.55187			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	22.33862	101.15611	22.17499			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	10.24216	101.23137	10.16708			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.36303	119.59470	4.32982			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.82342	121.25275	2.80169			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	19.90864	100.15533	19.72249			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.28749	100.16252	9.20065			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.58172	105.78604	9.51490			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.11989	100.66354	16.95736			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.10163	100.43811	10.00592			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	71.28242	100.00000	70.81274			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.65500	99.89211	17.53750			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.65500	99.89211	17.53750			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.84216	100.97091	8.78343			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	14.95982	101.37699	14.81849			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.05736	101.30327	14.56173			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.92538	112.11249	15.80898			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.80548	100.20174	20.65272			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.80548	100.20174	20.65272			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.66405	101.14829	9.57292			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.00626	100.00000	7.94758			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	69.45740	101.89135	68.33762			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	70.25858	101.88356	69.30092			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	68.03067	101.64472	67.09483			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.29478	101.44581	22.14368			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	59.95114	100.58397	59.09526			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	69.11674	104.33728	68.64526			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.78856	101.67347	16.66502			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	68.58170	100.00000	68.58167			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	51.00823	100.00000	50.66938			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	99.72747	99.74422	98.91873			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	97.86275	99.64170	97.08464			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	96.07001	99.54183	95.32079			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	94.34516	99.44217	93.62322			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	92.68443	99.34271	91.98828			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	91.08548	99.22914	90.41382			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	89.54306	99.12821	88.89452			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	88.05498	99.02750	87.42838			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	82.59249	98.62666	82.04320			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	81.33743	98.52695	80.80518			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	80.12236	98.42745	79.60636			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND305	On	29/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	3.13093	100,000.00000	2.95809			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.57844			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On	29/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.44644			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.52938			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.43624	100.00000	53.13267			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	47.19210	100.00000	46.87861			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.56719	100.00000	46.25784			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND341	On	08/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	44.44444	100.00000	42.83603			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	41.40011	100.00000	40.16009			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	39.38808	100.00000	38.38176			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	37.96099	100.00000	37.11545			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	36.89680	100.00000	36.16833			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	36.07300	100.00000	35.43346			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	35.41656	100.00000	34.84679			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	34.88126	100.00000	34.36765			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	34.43646	100.00000	33.96901			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	68.01052	101.10218	67.10921			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	94.90045	100.97718	93.47850			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	63.72682	101.06512	63.26041			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.02265	100.29400	13.92071			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	16.93728	103.81357	16.81031			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.32089	101.94170	16.20050			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	96.88051	100.00000	96.15753			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012	Spot Bond			100.51669	89.96687	100.51669	89.31197			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.60398	100.34045	8.54073			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	78.19054	100.00000	77.71856			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.81395	100.81708	23.63813			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.27046	100.33341	10.19495			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	88.44386	100.35507	87.81467			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	78.71936	100.00000	77.72710			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.22403	6.50000	100.18862			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	80.66237	100.13131	79.97420			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	78.52525	99.98478	77.87276			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	90.79959	100.42362	90.13595			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	89.72904	100.41625	89.08116			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.43212	100.44355	10.33328			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	85.74819	100.14548	85.16283			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.34074	100.16956	28.07573			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On	07/03/2013	Spot Bond			100.49744	79.74453	100.49744	78.70483			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	54.17667	100.49744	53.45439			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	76.09145	100.32608	75.14586			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	75.77568	100.31481	74.83798			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	90.78423	100.14110	90.11090			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	75.79049	100.14461	74.33141			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	51.43121	100.14677	50.36253			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	54.96814	100.14677	53.82597			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	75.79044	100.14488	74.33136			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	15.25109	100.00000	14.93457			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.16739	100.00000	9.95638			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	79.69432	100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	99.03503	101.19828	98.23781			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	65.88696	101.21767	65.40409			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	44.60574	101.23672	44.27878			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	44.60574	101.23672	44.27878			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	55.35826	99.91080	54.95724			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	46.40848	100.00000	46.06834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.24109	22.28076	100.24109	22.11887			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.63712	102.25661	22.46970			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	42.31761	100.77468	42.00530			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.51895	99.93260	19.33680			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.23604	99.93094	12.12185			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.20594	99.92988	9.12003			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.69266	104.73009	10.61869			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.50725	104.25515	36.25426			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.71538	100.91681	15.59926			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.84559	108.21861	10.76811			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.37314	101.03261	23.20212			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.85689	100.34728	16.73296			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.57512	109.98505	21.42069			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.73591	100.44886	9.66426			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.72559	100.75653	8.66121			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.05196	110.94012	3.03008			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.29216	124.10625	2.27328			0.00	0	900,000.00
IV01E	On	29/08/2013	Spot Bond			100.58379	59.62838	100.58379	58.79655			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022	On	02/04/2022	Spot Bond			100.18782	8.08041	100.18782	8.00484			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	7.98046	99.99997	7.87564			0.00	0	500,000.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.51849	101.62507	7.41843			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.39830	100.60774	0.39298			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00649	100.28878	0.00640			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.06666	100.00000	100.00000		37,400,000,000,000.00	374,000,000	324,000,000.00	
IV04	On	31/03/2013	Spot Bond			102.06373	72.80283	102.06373	72.38331			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	85.35376	100.17994	84.77225			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.64462	117.77551	18.50440			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.25167	101.74618	11.16883			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.26783	124.10625	2.24915			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	54.88851	100.00000	54.52388			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	66.70780	99.81514	66.70778			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012	Spot Bond			99.71588	99.18708	99.71588	98.38727			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	93.86429	99.41373	93.14986			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	92.22122	99.31432	91.53218			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	90.63907	99.20028	89.97414			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	89.11247	99.09942	88.47032			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	87.63940	98.99876	87.01886			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	82.22588	98.62399	81.68145			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	80.98627	98.49850	80.45874			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	79.78227	98.39906	79.27078			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On	14/03/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.62443			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.73143			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.60483			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On	22/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.08737	100.00000	46.77457			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	43.42653	100.00000	41.94320			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	40.74587	100.00000	39.58273			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	38.93304	100.00000	37.97845			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	37.62654	100.00000	36.81805			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On	21/11/2013	Spot Bond			100.00000	36.64076	100.00000	35.94009			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	35.87077	100.00000	35.25282			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	35.25282	100.00000	34.70030			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	34.74601	100.00000	34.24648			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	34.32286	100.00000	33.86712			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	56.84156	100.11329	56.42905			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.49087	101.15218	8.42868			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	31.75638	101.33204	31.52341			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.58278	101.39683	12.41563			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	84.22462	100.01454	83.66055			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	68.01053	101.10215	67.10921			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	94.50372	100.97704	93.10849			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	69.00413	100.00000	68.50385			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.14737	100.00000	68.10094			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	82.26273	103.25721	81.72446			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	77.94376	102.85510	77.46348			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.63742	100.85336	2.60711			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	81.02218	100.00000	80.50502			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	71.84116	100.00000	71.43374			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.54387	146.46402	15.40523			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	43.93096	101.88203	43.60711			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.18950	100.15505	20.04132			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.72353	100.36228	16.53510			0.00	0	8,500,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.73658	98.87452	1.71701			0.00	0	60,000,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.49462			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	82.05351	98.55765	81.51171			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	95.56551	99.62912	94.82346			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			101.08680	67.71248	101.08680	66.81522			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			99.30957	90.62972	99.30957	89.96420			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			99.14082	88.04295	99.14082	87.41580			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			98.70105	82.03209	98.70105	81.48979			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			97.83334	72.71399	97.83334	72.29130			0.00	0	0.00
MAQ025	On	11/10/2013	Spot Bond			100.00000	44.89204	100.00000	43.88875			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			99.81806	99.45603	99.81806	98.65107			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC17	On	06/02/2013	Spot Bond			100.00000	99.99973	100.00000	99.99932			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			99.92980	82.61287	99.92980	82.06967			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			99.92873	38.02131	99.92873	37.74582			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.85528	61.83761	100.85528	61.38587			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.87824	29.28313	100.87824	29.06916			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00907	26.80641	100.00907	26.61204			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			99.91959	19.07538	99.91959	18.89739			0.00	0	133,350,000.00
MBF029	On	01/10/2015	Spot Bond			100.16737	10.30813	100.16737	10.07993			0.00	0	0.00
MBF030	On	01/10/2017	Spot Bond			100.17350	1.88971	100.17350	1.86512			0.00	0	0.00
MBP011	On	30/01/2013	Spot Bond			100.00000	99.67686	100.00000	98.88786			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			101.40172	99.81842	101.40172	99.01540			0.00	0	0.00
MBP013	On	29/01/2014	Spot Bond			101.42165	45.62570	101.42165	45.29072			0.00	0	0.00
MBP17U	On	23/11/2012	Spot Bond			100.00000	93.46896	100.00000	92.76795			0.00	0	0.00
MBP18U	On	28/01/2014	Spot Bond			100.00000	44.42677	100.00000	44.10468			0.00	0	0.00
MBP19U	On	18/02/2013	Spot Bond			100.00000	94.95965	100.00000	94.24206			0.00	0	0.00
MBP20U	On	17/02/2014	Spot Bond			100.00000	43.84192	100.00000	43.52406			0.00	0	0.00
MBP21U	On	11/04/2014	Spot Bond			100.00000	38.26310	100.00000	37.98570			0.00	0	0.00
MBP22U	On	09/09/2014	Spot Bond			100.00000	23.30358	100.00000	23.13277			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.06277	100.00000	22.89557			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.91723	100.00000	5.87386			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.44635	100.00000	14.34047			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	8.96850	106.46019	8.90563			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	88.79642	100.46941	88.15958			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.39353	100.55268	21.23596			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.75674	100.10089	25.58503			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.79816	100.10166	25.62616			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.64744	100.10553	10.57646			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.68340	102.05054	9.61852			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.55813	102.14122	9.49404			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.60090	100.13874	12.51687			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.18332	102.46074	12.10143			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.50936	102.63527	12.42516			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.62020	109.14290	25.43794			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.08566	100.35527	11.99680			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.19386	100.36949	7.14095			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.45667	108.22148	10.37445			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			105.26282	16.73111	105.26282	16.61426			0.00	0	25,900,000.00
MIIL01	On	31/05/2015	Spot Bond			100.76354	16.20752	100.76354	16.05353			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			106.38091	13.35443	106.38091	13.26139			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.73012	61.51245	100.73012	61.05866			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			106.29569	12.97653	106.29569	12.88617			0.00	0	8,100,000.00
MTN02	On	13/07/2014	Spot Bond			109.35704	31.96591	109.35704	31.73939		6,833,284,001.44		62,486	4,862,486.00
MTN03	On	13/07/2015	Spot Bond			108.68196	19.50841	108.68196	19.37086			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			112.43670	12.85198	112.43670	12.75884			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			105.38322	50.31518	105.38322	49.96728			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			99.21764	89.10090	99.21764	88.45816			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			98.63643	81.14225	98.63643	80.61196			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			97.71856	71.48444	97.71856	71.07636			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.84291	100.00000	6.79330			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11708	100.00000	0.11623			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.16769	100.00000	7.11572			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.25626	100.00000	7.20365			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.66900	100.89771	6.62026			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.73874	100.90718	6.68949			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.92303	6.85495	100.92303	6.80484			302,769,090,000.00	3,000,000	1,500,000.00
N4A308	On	14/08/2020			100.93092	6.91304	100.93092	6.86250			0.00	0	0.00
N4A311	On	14/08/2020			100.94038	6.98275	100.94038	6.93169			0.00	0	0.00
N4A402	On	14/08/2020			100.96406	7.15695	100.96406	7.10461			0.00	0	0.00
N4A405	On	14/08/2020			100.97993	7.27305	100.97993	7.21986			0.00	0	0.00
N4A408	On	14/08/2020			100.99728	7.40072	100.99728	7.34659			0.00	0	0.00
N4A411	On	14/08/2020			101.01305	7.51675	101.01305	7.46177			0.00	0	0.00
N4A502	On	14/08/2020			101.02081	7.57477	101.02081	7.51935			0.00	0	0.00
N4B508	On	14/08/2020			101.11573	8.27024	101.11573	8.20968			0.00	0	0.00
N4C508	On	14/08/2020			101.22620	9.08025	101.22620	9.01370			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11708	100.00000	0.11623			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11708	100.00000	0.11623			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	36.35482	101.70052	29.97688			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	21.14536	101.25975	22.46487			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	21.50907	100.87403	21.35191			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.67609	101.31348	9.60511			0.00	0	1,500,000.00
NBK14B	On	27/08/2015			100.75760	18.14554	100.75760	17.90574			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	10.14887	100.79541	10.01470			0.00	0	125,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			110.77590	17.45497	110.77590	17.32792			0.00	0	14,100,000.00
NBK2B	On	15/09/2015	Spot Bond			101.00801	16.43694	101.00801	16.31538			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			118.84122	10.85466	118.84122	10.77108			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			30.23292	4.18283	30.23292	4.17378			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			102.03598	81.62180	102.03598	81.08084			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			111.25692	18.83795	111.25692	18.70111			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			101.70058	19.42571	101.70058	19.28273			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			101.79234	7.77515	101.79234	7.71788			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			103.06649	36.83398	103.06649	36.58110			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.27352	39.41211	100.27352	39.12254			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.11130	107.67718	14.01091			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.26427	100.28219	12.17416			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	77.99065	117.77042	77.47167			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	99.45307	101.18874	98.64380			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	90.28331	100.66622	89.62365			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.75241	100.00000	27.59475			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.05417	100.00000	34.85503			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.46563	100.00000	26.31528			0.00	0	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	25.09513	100.00000	24.95270			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.88001	22.23742	100.88001	22.07493			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.53804	89.11778	100.53804	88.47519			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.29682	86.43184	100.29682	85.82872			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.27583	86.21776	100.27583	85.61763			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.27583	86.21776	100.27583	85.61763			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	86.21776	100.27583	85.61763			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	20.80520	100.26098	20.65401			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.29353	100.01676	20.14637			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	19.92971	99.92572	19.78531			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.72534	100.72872	16.60195			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.43204	78.84167	16.35393			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.04465	100.68736	12.94846			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.43545	100.00000	11.37066			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.73339	101.44317	12.63988			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.29769	101.58167	13.19992			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.33593	101.36186	14.23072			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	10.88179	99.92294	10.80295			0.00	0	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	98.56115	100.00000	100.80161			0.00	0	0.00
NCLN69	On	27/05/2016			74.70107	13.46058	74.70107	13.39899			0.00	0	0.00
NCLN70	On	30/08/2013			100.71896	61.44159	100.71896	60.99329			0.00	0	0.00
NCLN71	On	17/03/2014			100.42509	40.31962	100.42509	40.07707			0.00	0	0.00
NCLN72	On	17/03/2014			100.41859	40.25071	100.41859	40.00859			0.00	0	0.00
NCLN73	On	03/07/2015			100.13494	15.70925	100.13494	15.50269			0.00	0	0.00
NCLN74	On	15/08/2017			101.09351	11.41580	101.09351	11.26451			0.00	0	0.00
NCLN75	On	20/09/2017			100.28784	1.95136	100.28784	1.92389			0.00	0	0.00
NCLN76	On	20/09/2015			100.21716	9.83050	100.21716	9.68723			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.43709	100.00000	2.38262			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.82082	108.64353	17.69312			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	88.53250	100.43443	87.89925			0.00	0	1,200,000.00
NED12B	On	14/12/2012			103.93706	91.39627	103.93706	90.72287			0.00	0	0.00
NED6	On	20/09/2013			103.85854	52.42967	103.85854	52.06748			0.00	0	0.00
NED8	On	08/02/2014			105.20960	40.65069	105.20960	40.37151			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00389	7.17910	100.00389	7.12705			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	18.67555	122.15519	18.53096			0.00	0	0.00
NEDH1B	On	20/11/2018			109.62449	10.83137	109.62449	10.74616			0.00	0	1,283,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	10.70078	100.87482	10.55768			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	5.72006	154.74879	5.66480			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.56890	110.78287	10.49321			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	10.98361	112.47442	10.89521			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	11.00747	100.87478	10.92705			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	29.61019	100.84223	29.39389			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	62.32013	100.77827	61.86517			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	15.93346	100.82862	15.78362			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	11.03546	114.30671	10.94538			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	29.90502	100.88848	29.68649			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.82727	62.50953	100.82727	62.05299			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.85447	16.10526	100.85447	15.95376			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			112.37668	11.41127	112.37668	11.31952			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			100.94287	30.25173	100.94287	30.03055			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.89257	62.76201	100.89257	62.30336			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.90208	16.42154	100.90208	16.26701			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	93.72135	100.00000	93.01668			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9On	22/05/2013	Spot Bond			100.90209	62.79882	100.90209	62.33987			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	93.85961	100.00000	93.15390			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	63.01763	100.92679	62.55697			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	93.92875	100.00000	93.22251			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	63.27202	101.02443	62.80911			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	63.61363	101.11272	63.14786			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.65591	101.14634	9.58519			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.51858	101.06357	12.42696			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	47.35281	133.37761	49.56842			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	38.32548	112.65666	38.04730			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.37203	127.61916	14.25622			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	14.89831	133.90446	14.77432			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	5.99636	166.40319	5.93530			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	13.80147	132.37089	13.68702			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	82.10185	99.96864	81.56538			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	37.95356	99.87889	37.67870			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	37.83008	99.88231	37.55610			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016	Spot Bond			101.83987	11.41470	101.83987	11.33059			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			101.27473	21.26543	101.27473	22.66915			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			101.19990	67.07381	101.19990	66.18420			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			101.37662	18.12684	101.37662	17.88608			0.00	0	200,000.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	14.19329	100.00000	14.09039			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	14.23944	100.00000	14.13621			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	14.26713	100.00000	14.16369			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.93170	100.00000	14.82345			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.67011	100.00000	15.55651			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.28517	100.00000	20.13811			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			110.62267	18.84581	110.62267	18.71027			0.00	0	109,000,000.00
OTCA05	On	30/04/2013	Spot Bond			101.46154	66.62524	101.46154	66.13592			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			101.50084	32.45641	101.50084	32.21795			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			101.43206	66.54389	101.43206	66.05528			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			101.45171	32.23297	101.45171	31.99627			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			108.95552	12.66858	108.95552	12.56946			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	97.59358	100.00000	99.14761			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.62516	100.00000	5.55128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1UOn	31/10/2012	Spot Bond				100.00000	97.59359	100.00000	99.54697			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond				109.71000	11.73566	109.71000	11.66444			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond				100.00000	21.67524	100.00000	21.51809			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond				100.00000	6.21466	100.00000	6.16911			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond				100.48296	59.76982	100.48296	59.20328			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond				98.38076	79.61406	98.38076	79.10481			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond				100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond				100.00000	54.71270	100.00000	54.34925			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond				100.73845	94.79371	100.73845	94.07434			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond				100.42050	28.27974	100.42050	28.07169			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond				103.78737	91.03216	103.78737	90.36392			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond				100.37625	88.29438	100.37625	87.66464			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond				100.37300	58.93002	100.37300	58.49666			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond				100.39251	59.08431	100.39251	58.64974			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond				100.41791	59.28486	100.41791	58.84872			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond				100.38925	88.33643	100.38925	87.70633			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond				100.43155	28.42285	100.43155	28.21372			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond				103.92808	91.21291	103.92808	90.54257			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On	15/06/2013	Spot Bond			100.42500	59.34144	100.42500	58.90486			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	59.61380	100.42441	59.17521			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	88.41002	100.41200	87.77928			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	28.74268	100.45623	28.53116			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	59.80418	100.48342	59.36396			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	88.59925	100.47042	87.96684			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.09609	100.48350	28.88191			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	60.21539	100.53526	59.77194			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	43.38801	101.01119	43.07061			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	35.02339	115.36704	34.57595			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.30211	90.32933	24.15245			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.14927	36.97373	1.14607			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.35000	122.97667	5.40000	122.77234		97,523,913,224,450.00	228,768,827	24,523,258,750.00	
R158	On	15/09/2015	Spot Bond			122.26482	25.59660	122.26482	25.25625			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.70859	85.50505	12.63383			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	21.17864	128.79704	20.88689			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.00694	81.26980	6.96745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			106.08559	58.14013	106.08559	57.73812			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.59500	128.44900	7.72500	127.07222		87,768,961,847,490.00	556,150,342	9,088,527,090.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08024	34.66514	1.07741			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.03249	32.55096	1.02994			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.89292	110.40294	212.81622	109.39761		94,921,714,668,720.00	445,866,000	1,178,807,363.00	
R197	On	07/12/2023	Spot Bond			1.20000	279.15647	1.20000	279.04179		27,324,000,000.00	22,770,000	139,088,000.00	
R201	On	21/12/2014	Spot Bond			4.84500	110.86054	4.88500	110.73136		8,885,282,002,230.00	833,907,534	2,260,132,000.00	
R202	On	07/12/2033	Spot Bond			1.93000	205.51227	1.93000	205.41566		178,879,788,040.00	92,683,828	1,353,996,900.00	
R2023	On	28/02/2023	Spot Bond			7.09500	105.84690	7.19000	105.07876		18,426,921,150,000.00	597,170,000	3,995,470,000.00	
R203	On	15/09/2017	Spot Bond			5.82500	111.03895	5.90000	110.65126		26,527,264,389,125.00	554,036,805	6,518,558,805.00	
R204	On	21/12/2018	Spot Bond			6.14000	112.10174	6.21500	111.64480		33,203,946,271,460.00	407,808,839	6,407,280,376.00	
R2048	On	28/02/2048	Spot Bond			99.20808	9.90196	99.20808	9.83607		78,746,413,500,000.00	793,750,000	1,395,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	38.49990	100.00000	38.22077			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.98000	104.97935	5.03000	104.87654		10,731,597,733,920.00	154,939,304	1,827,724,000.00	
R207	On	15/01/2020	Spot Bond			6.46000	106.44311	6.55500	105.83219		8,948,710,019,340.00	385,249,229	6,779,657,934.00	
R208	On	31/03/2021	Spot Bond			6.64000	101.10420	6.73500	100.44258		29,866,453,516,880.00	497,959,867	9,461,522,603.00	
R209	On	31/03/2036	Spot Bond			8.38000	78.66410	8.50000	77.60863		27,100,143,936,580.00	233,907,391	10,221,638,000.00	
R210	On	31/03/2028	Spot Bond			1.56000	158.57291	1.56000	158.50301		6,728,280,000.00	4,313,000	132,350,600.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.28000	123.26644	0.28000	123.22508			840,000,000.00	3,000,000	1,635,073,000.00
R212	On	31/01/2022	Spot Bond			1.16000	128.11195	1.20000	127.63829			762,409,278,480.00	657,249,378	1,435,118,978.00
R213	On	28/02/2031	Spot Bond			8.17000	89.96358	8.31000	88.70356			24,520,425,434,710.00	001,276,063	3,745,076,600.00
R214	On	28/02/2041	Spot Bond			77.73332	9.18911	77.73332	9.13924			254,421,163,589,199.00	273,000,093	7,391,329,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	72.09502	98.10852	71.67832			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.53843	95.74929	49.21827			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.25411	93.40448	34.03722			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.08672	91.01110	23.93745			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.54872	87.49080	17.44350			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.70859	85.50505	12.63383			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.34562	83.47163	9.29175			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.00694	81.26980	6.96745			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	85.96046	99.35642	85.36124			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	59.23595	96.68315	58.85424			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.70084	94.26296	40.44400			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.40578	91.92899	28.23021			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.09618	89.76971	19.97441			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.75582	86.42385	14.66920			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			84.45562	10.76302	84.45562	10.70104			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	7.99907	82.31050	7.95400			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.07301	79.97373	6.03962			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.03126	75.56089	5.00489			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	3.99794	73.15412	3.97756			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.35066	69.91580	3.33423			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.73138	67.83418	2.71834			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.25466	65.82731	2.24417			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.88810	63.84766	1.87954			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.78288	60.09257	1.77522			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.54180	58.22853	1.53535			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.44306	55.42223	1.43728			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.27766	53.71567	1.27268			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.14155	52.07678	1.13723			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.02872	50.50256	1.02493			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93051	49.04085	0.92717			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.84758	47.63992	0.84462			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.30982	40.84619	1.30584			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			39.49703	1.24697	39.49703	1.24329			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.19395	38.20719	1.19053			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.14927	36.97373	1.14607			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11170	35.79392	1.10870			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08024	34.66514	1.07741			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05406	33.58493	1.05138			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03249	32.55096	1.02994			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.77402	100.64880	42.45870			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	55.62687	99.92574	55.22384			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.20675	99.90770	12.11832			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.41093	100.96576	17.24701			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.57840	100.00000	2.54454			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	89.74260	100.56581	89.09064			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	59.01423	100.63344	60.61192			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	59.01828	100.61948	60.61600			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	54.38410	100.62865	53.65829			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.22952	20.00549	100.22952	19.85857			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	72.69994	100.00000	72.41888			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC05	On	06/12/2012			100.48281	88.97724	100.48281	88.32816			0.00	0	0.00
RES05	On	17/10/2012			101.51014	81.04226	101.51014	81.04224			0.00	0	0.00
RES06	On	18/10/2014			101.67229	26.31703	101.67229	26.12338			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.95084	5.87500	103.90158			0.00	0	0.00
RES11	On	14/11/2012			100.84394	96.52197	100.84394	95.77556			0.00	0	0.00
RES12	On	20/08/2015			100.93776	19.21272	100.93776	18.95843			0.00	0	0.00
RES13	On	09/01/2013			100.29264	82.16443	100.29264	81.61167			0.00	0	0.00
RES14	On	04/10/2013			100.11180	40.46091	100.11180	39.55592			0.00	0	0.00
RESB01	On	03/06/2014			100.68733	29.23420	100.68733	29.01861			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			101.03586	92.30182	101.03586	91.61346			0.00	0	0.00
RP002	On	28/02/2013			101.10798	92.44201	101.10798	91.75216			0.00	0	0.00
RP004	On	25/11/2014			102.70350	24.89400	102.70350	24.70918			0.00	0	0.00
RP005	On	31/03/2017			100.28309	13.01539	100.28309	12.93804			0.00	0	0.00
RP006	On	30/04/2019			102.22019	11.06933	102.22019	13.73593			0.00	0	0.00
RP007	On	30/04/2016			101.97649	13.33082	101.97649	15.67771			0.00	0	0.00
RP008	On	30/04/2016			101.97649	13.33082	101.97649	15.67771			0.00	0	0.00
RP009	On	16/07/2013			99.90414	49.84388	99.90414	49.18972			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On	23/08/2013	Spot Bond			100.99069	62.92896	100.99069	62.09573			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	57.80751	100.58819	57.03626			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	38.70079	100.00000	37.83586			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.31865	100.38461	4.26113			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.37543	100.43152	0.37043			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	42.85292	100.88031	42.53637			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.56913	100.00000	37.34643			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.19195	101.00223	23.02230			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.30400	5.25000	101.26121			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.67057	100.00000	0.66566			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.64880	100.00000	3.62235			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	80.04386	100.00000	99.78308			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.18057	109.50878	9.11497			6,366,292,925.30	58,135	6,058,135.00
SA061U	On	14/12/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.92559	105.69036	7.87875			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	94.15485	100.82812	93.43611			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.57868	117.11129	15.46205			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.66065	100.96377	10.58269			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			109.76738	13.43063	109.76738	13.33466			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	6.97643	101.55586	6.92515			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.83255	100.47716	7.77490			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.04627	101.44951	8.01227			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	21.90590	110.28697	21.74960			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	70.74912	101.21158	70.35138			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.49150	101.86258	9.42732			0.00	0	7,400,000.00
SBK111	On	09/04/2014	Spot Bond			127.67688	32.81675	127.67688	32.54059			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	36.48820	159.66556	36.13500			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	60.75844	152.98792	60.30454			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.61292	117.95662	18.47045			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.53154	118.36117	18.38931			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.49094	118.56412	18.34882			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	64.43644	143.82678	63.95887			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.20421	103.68838	10.13381			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.57511	118.14423	18.43275			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.55477	118.24540	18.41247			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	53.49384	211.65251	53.01544			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	71.69643	100.00000	71.28906			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.46136	100.42831	8.39911			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.29327	99.21990	30.07279			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.41425	100.36654	29.19795			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.60486	100.15186	10.52786			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	57.43351	100.16711	57.01648			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.36500	100.00000	44.04335			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.28217	107.02647	10.20939			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	43.97439	101.09831	43.65245			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	10.13992	101.18390	10.06564			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.64349	100.29283	7.58732			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.00771	100.00000	1.00104			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.88983	100.30374	7.83184			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.20716	112.35030	12.11827			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.60683	107.31305	13.51187			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.71095	101.14300	7.63824			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.36696	100.81390	21.21093			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.40029	100.85958	8.32128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.88565	8.03289	100.88565	7.97419			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.29173	107.86744	9.24531			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.39871	100.17939	11.32350			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.01136	102.91713	11.93034			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	73.51024	102.48454	73.08132			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.51840	118.34171	15.40125			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	63.60387	120.99445	63.09540			0.00	0	1,000,000.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.90227	265.12288	3.84866			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.36303	119.59470	4.32982			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.00347	112.58000	9.92201			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	88.87950	100.00000	88.29733			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.46566	100.00000	2.44759			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21195	82.63494	0.21059			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.22403	6.50000	100.18862			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.28710	100.49004	10.21138			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	57.61544	100.22255	57.19231			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.09392	100.24006	15.97570			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On	29/06/2017	Spot Bond			100.37865	9.71858	100.37865	9.64711			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.13345	104.63904	10.08386			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	56.44424	104.53403	56.05861			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.49730	110.17225	13.40107		15,424,115,000,000.00	140,000,000	148,200,000.00	
SMF1	On	27/06/2013	Spot Bond			104.99511	62.95810	104.99511	62.52408			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.30910	102.86503	10.23843			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.75511	101.14731	29.53718			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.19511	100.91285	11.11329			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.41869	101.15213	16.29844			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.03886	100.91985	8.97279			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.07781	110.58806	14.96941			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.12645	99.95086	16.41040			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.28017	100.74418	10.20432			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.88386	100.29998	9.81122			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.68880	101.49647	7.61608			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.08854	89.26946	8.03949			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.12133	88.92846	8.07224			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.15279	107.77651	23.03658			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On	15/01/2020	Spot Bond			97.48656	9.50508	97.48656	9.44374			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.44496	10.51087	100.44496	10.41128			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			104.60347	10.09014	104.60347	10.02002			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			119.58561	18.28882	119.58561	18.14729			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.70364	101.19280	2.67114			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	91.47870	100.00000	90.79602			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	80.21978	100.00000	79.69432			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882 On	27/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	54.88851	100.00000	54.52388			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	54.88851	100.00000	54.52388			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.00823	100.00000	50.66938			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	50.89503	100.00000	50.55693			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	50.78208	100.00000	50.44474			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	54.88851	100.00000	54.52388			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	54.88851	100.00000	54.52388			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	66.69442	99.87528	66.69439			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	96.31875	99.64354	95.56490			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	94.34041	99.53077	93.61790			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	94.09917	99.51589	93.38044			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	93.62050	99.48756	92.90924			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	93.62048	99.48776	92.90923			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	92.67850	99.42961	91.98184			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	92.67840	99.43109	91.98173			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	93.58372	100.10042	92.86867			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN944	On	22/11/2012			99.40185	92.21490	99.40185	91.52535			0.00	0	0.00
SYN945	On	23/11/2012			99.34562	91.98807	99.34562	91.30228			0.00	0	0.00
SYN946	On	27/11/2012			99.33096	91.07715	99.33096	90.40492			0.00	0	0.00
SYN947	On	18/12/2012			99.03221	86.60610	99.03221	85.99985			0.00	0	0.00
SYN948	On	19/10/2012			99.88778	66.69164	99.88778	66.69161			0.00	0	0.00
SYN949	On	29/11/2012			99.30851	90.62981	99.30851	89.96430			0.00	0	0.00
SYN950	On	15/01/2013			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SYN951	On	21/01/2013			100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
SYN952	On	22/11/2012			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	17.13222	117.60842	17.00210			0.00	0	0.00
SZ25	On	30/09/2025			104.75139	9.04221	104.75139	8.97965			0.00	0	0.00
T018	On	15/07/2014			100.00000	35.29811	100.00000	35.06553			0.00	0	0.00
TFS06	On	20/03/2014			102.75446	37.02054	102.75446	36.76702			0.00	0	0.00
TFS100	On	22/01/2013			98.53867	80.10436	98.53867	79.58802			0.00	0	0.00
TFS101	On	06/02/2013			98.31078	77.62777	98.31078	77.14388			0.00	0	0.00
TFS102	On	14/12/2012			99.10758	87.41949	99.10758	86.80138			0.00	0	0.00
TFS103	On	14/03/2013			97.81910	72.29422	97.81910	71.87644			0.00	0	0.00
TFS73	On	11/02/2013			100.94335	96.16935	100.94335	95.42493			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			99.98492	82.97095	99.98492	82.42154			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	81.99466	99.89383	81.45920			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.49633	101.19250	15.38278			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.42109	107.95127	13.32698			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	90.44521	100.57712	89.78166			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.23873	100.87887	41.98635			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	43.82472	100.92142	43.41226			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	99.72723	99.83233	98.91779			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.98537	101.62026	7.90977			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	8.21276	101.66672	8.13497			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.51747	102.00557	9.45373			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.70103	101.76658	8.61856			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	9.74296	101.98019	9.65044			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	14.00722	102.86169	13.87321			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			101.43985	80.99179	101.43985	80.99177			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	10.17382	101.66078	10.09897			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	81.16602	100.00000	81.16600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A3 On	18/10/2012	Spot Bond			102.32811	81.59211	102.32811	81.59210			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			101.56777	81.08079	101.56777	81.08078			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			101.82358	81.25866	101.82358	81.25864			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	6.29428	101.48088	6.24804			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.73521	101.58542	6.68569			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.74666	105.94334	6.69517			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.61440	101.79445	7.55831			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	8.00399	101.88733	7.94499			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	12.09103	102.87096	12.00113			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.90603	101.59334	9.83318			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.84142	101.62589	11.75433			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	10.12768	101.64915	10.05317			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.88161	101.62589	6.83099			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.97941	101.64915	6.92806			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	7.02828	101.66078	6.97657			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.97993	101.61194	9.90654			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	10.12768	101.64915	10.05317			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.63484	101.77704	10.55651			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.51646	101.77704	7.46110			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.63484	101.77704	10.55651			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.37056	101.96303	11.28669			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.48951	102.00952	8.42686			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.32464	101.95141	11.24112			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.96932	102.88090	14.85801			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.33822	102.93896	12.24642			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	15.10488	102.91574	14.99253			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	38.95479	100.16956	38.67194			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	25.02988	115.34604	24.84373		253,761,288,000.00		2,200,000	5,000,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.22384	98.42479	10.16658			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.08765	113.10271	12.99235		2,594,576,167.40		22,940	994,022,940.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.04812	114.87864	9.97282		647,850,278,532.48		5,639,432	303,911,392.00
TN23	On	06/11/2023	Spot Bond			120.75839	13.80432	120.75839	13.69841		10,637,131,511,593.70		88,086,066	139,086,066.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.43621	105.49834	10.36438		9,642,548,276,000.00		91,400,000	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.42529	103.04013	12.34139		21,535,387,170,000.00		209,000,000	220,800,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.47010	100.87844	8.35030			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.66821	100.89915	8.54557			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.91906	100.92536	8.79285			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.94545	100.92812	8.81887			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.18501	101.05768	10.04073			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.28925	101.32571	17.04381			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	19.41946	100.00000	18.95553			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.05718	100.00000	9.81691			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.61830	100.00000	8.41241			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.75935	10.00000	99.67927			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.76534	9.75000	99.68724			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.77029	100.00000	9.69491			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.03436	100.00000	55.71603			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	73.33485	97.58601	72.90602			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	66.69127	99.88945	66.69125			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	69.93332	96.66726	69.54564		9,666,726,000,000.00	100,000,000	100,000,000.00	
TSP132	On	29/11/2012	Spot Bond			99.23248	90.63631	99.23248	89.97121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On	03/01/2013	Spot Bond			98.71758	83.51183	98.71758	82.94976			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	62.49119	99.76004	62.13680			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	77.46482	98.31631	76.98293			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.60353	114.88602	10.52406			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	96.91300	104.60170	96.15179			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.01862	99.85679	37.74333			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	13.01834	99.84614	12.92408			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.21338	100.02475	21.05955			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.79673	107.51485	11.71291			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	97.24951	100.00000	96.48975			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.07998	100.00000	44.75315			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	97.27944	100.00000	96.51945			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.36367	100.00000	45.01989			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	97.38722	100.00000	96.62638			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.56502	100.00000	45.23468			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	16.95980	101.12514	16.79990			0.00	0	1,000,000.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.35553	101.16690	11.24843			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	8.92846	101.16870	8.84426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On	28/02/2013	Spot Bond			100.00000	78.07970	100.00000	77.60840			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	90.74392	100.62384	90.06796			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.76893	142.66000	7.71253			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.24698	125.92352	17.11020			6,331,056,815.04	50,277	66,625,000.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.63043	235.74310	5.55766			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.84886	110.71509	20.69963			0.00	0	14,100,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.92710	112.63018	12.83329			5,652,473,531,184.48	50,186,136	55,093,068.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.54761	114.13989	11.46291			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.52786	112.54320	11.44425			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.48581	112.28516	11.40265			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	51.16855	95.75673	50.83783			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.45934	94.53097	42.19078			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.50067	86.34739	14.41607			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.30729	92.99863	33.09830			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.87517	91.84060	27.70395			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	11.98067	85.12782	11.91084			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.90618	90.00797	20.77990			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.47586	86.33473	14.39141			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			64.79116	2.03509	64.79116	2.02565			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.88560	100.00000	6.84648			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02773	100.00000	0.02757			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.88560	100.00000	6.84648			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.44937	100.00000	18.34457			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.87463	100.00000	18.76741			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.69446	100.00000	17.59394			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.69446	100.00000	17.59394			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.77817	100.00000	16.68286			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.77817	100.00000	16.68286			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.87915	100.00000	15.78894			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.87915	100.00000	15.78894			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.94292	100.00000	14.85803			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.94292	100.00000	14.85803			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.08863	100.00000	14.00859			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.08863	100.00000	14.00859			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.25797	100.00000	13.18265			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.25797	100.00000	13.18265			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On	20/10/2015	Spot Bond			100.00000	12.54757	100.00000	12.47635			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.87689	100.00000	11.80961			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.88090	100.00000	8.83045			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.38909	100.00000	8.34143			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.89447	100.00000	7.84962			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.89447	100.00000	7.84962			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.47146	100.00000	7.42902			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.05770	100.00000	7.01761			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.64158	100.00000	6.60385			0.00	0	0.00

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**Total for j-Bonds :** ,096,894,677,770,820.00 ,430,971,566 110,905,833,202.00

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**Grand Total:** 16,895,091,194,820.00 131,015,038 10,907,359,929.00