



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 17/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.29290	8.29290	8.30330	8.30330		14.76	154,662,585.00	18,650	247,866.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,156.63550	1.15664	1,145.733	16.61	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			3.33550	0.00334	2.833	16.61	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,008.54790	1.00855	997.326	15.59	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			5.24790	0.00525	4.426	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			910.43680	0.91044	898.906	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			7.13680	0.00714	6.006	14.92	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			38.03410	0.03803	32.682	20.97	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,034.73410	1.03473	1,039.782	20.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			60.18400	0.06018	52.520	19.10	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			756.88400	0.75688	759.620	19.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			51.50940	0.05151	44.760	19.76	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			848.20940	0.84821	851.860	19.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			44.21000	0.04421	38.223	20.38	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			940.91000	0.94091	945.323	20.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			120.38820	0.12039	107.977	16.54	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			417.08820	0.41709	415.077	16.54	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			91.42890	0.09143	80.977	17.46	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			538.12890	0.53813	538.077	17.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			83.82850	0.08383	73.989	17.79	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			580.52850	0.58053	581.089	17.79	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			176.36460	0.17636	161.381	15.35	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			273.06460	0.27306	268.481	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			145.57640	0.14558	131.837	15.94	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			342.27640	0.34228	338.937	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			132.34370	0.13234	119.264	16.24	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			379.04370	0.37904	376.364	16.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			262.73500	0.26273	246.398	14.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			159.43500	0.15944	153.498	14.49	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			237.27420	0.23727	221.041	14.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			183.97420	0.18397	178.141	14.62	534,424.20	3,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			232.41730	0.23242	216.217	14.65	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			189.11730	0.18912	183.317	14.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			457.32240	0.45732	442.278	13.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			54.02240	0.05402	49.378	13.70	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			384.60470	0.38460	368.805	13.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			81.30470	0.08130	75.905	13.96	113,856.90	1,500	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			319.65160	0.31965	303.398	14.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			116.35160	0.11635	110.498	14.23	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			813.83050	0.81383	801.845	14.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			10.53050	0.01053	8.945	14.48	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			628.41750	0.62842	615.052	14.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			25.11750	0.02512	22.152	14.09	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			584.01090	0.58401	570.235	13.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			30.71090	0.03071	27.335	13.99	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40050	8.40050	8.40430	8.40430		15.96	1,327,279.00	158	54,425.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			120.01780	0.12002	114.017	20.76	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,215.71780	1.21572	1,213.517	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			61.57070	0.06157	58.089	24.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,057.27070	2.05727	2,057.589	24.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			35.71570	0.03572	33.421	26.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,731.41570	2.73142	2,732.921	26.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			230.50790	0.23051	221.421	17.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			626.20790	0.62621	620.921	17.70	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			188.91900	0.18892	180.757	18.59	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			784.61900	0.78462	780.256	18.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			171.73260	0.17173	164.033	19.03	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			867.43260	0.86743	863.533	19.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			525.45220	0.52545	515.495	14.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			171.15220	0.17115	164.995	14.70	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			396.22040	0.39622	385.656	15.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			291.92040	0.29192	285.156	15.60	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			284.45410	0.28445	274.500	16.83	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			480.15410	0.48015	474.000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			590.01510	0.59002	580.602	14.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			135.71510	0.13572	130.102	14.53	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			555.43480	0.55543	545.695	14.53	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			151.13480	0.15113	145.195	14.53	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.50500	8.50500	8.51040	8.51040		16.44	0.00	0	19,868.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			123.57400	0.12357	119.522	23.51	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,163.17400	2.16317	2,164.522	23.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			107.05250	0.10705	103.528	24.46	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,446.65250	2.44665	2,448.528	24.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			296.39630	0.29640	287.937	18.61	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			885.99630	0.88600	882.937	18.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			218.31970	0.21832	211.588	20.20	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,257.91970	1.25792	1,256.588	20.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			148.82680	0.14883	144.041	22.41	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,838.42680	1.83843	1,839.041	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			713.15540	0.71316	702.155	14.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			202.75540	0.20276	197.155	14.87	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			650.69790	0.65070	639.370	14.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			240.29790	0.24030	234.370	14.97	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.60060	8.60060	8.60650	8.60650		16.87	3,053,213.00	355	2,106.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			503.03020	0.50303	496.477	17.36	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			656.53020	0.65653	655.876	17.36	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			509.59470	0.50959	502.979	17.30	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			643.09470	0.64309	642.379	17.30	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			506.29910	0.50630	499.714	17.33	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			649.79910	0.64980	649.114	17.33	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.69530	8.69530	8.70010	8.70010		17.21	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			610.35370	0.61035	605.877	17.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			910.25370	0.91025	910.577	17.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,024.82950	1.02483	1,019.501	15.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			324.72950	0.32473	324.201	15.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.01660	9.01660	9.01790	9.01790		18.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,464.20380	1.46420	1,462.027	16.40	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			446.30380	0.44630	445.427	16.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.55430	10.55430	10.55440	10.55440		21.36	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.29290	8.29290	8.30330	8.30330		14.76	1,492,722.00	180	973.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			14,838.68210	0.14839	13,451.821	15.88	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			33,508.68210	0.33509	33,161.821	15.88	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			12,038.81530	0.12039	10,797.732	16.54	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			41,708.81530	0.41709	41,507.732	16.54	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.40050	8.40050	8.40430	8.40430		15.96	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			28,752.07600	0.28752	27,752.721	16.78	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			47,322.07600	0.47322	46,702.721	16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.50500	8.50500	8.51040	8.51040			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			17,960.00000	0.17960	18,500.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.60060	8.60060	8.60650	8.60650		16.87	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			50,303.02020	0.50303	49,647.646	17.36	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			65,653.02020	0.65653	65,587.646	17.36	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			50,959.46890	0.50959	50,297.935	17.30	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			64,309.46890	0.64309	64,237.935	17.30	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			50,629.90650	0.50630	49,971.449	17.33	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			64,979.90650	0.64980	64,911.449	17.33	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.91430	12.91430	12.96390	12.96390		12.56	77,485.80	6	13,264.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,624.27470	1.62427	1,573.436	16.50	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			10.37470	0.01037	9.136	16.50	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			851.33810	0.85134	797.840	12.11	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			37.43810	0.03744	33.540	12.11	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			134.87610	0.13488	119.387	14.68	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			620.97610	0.62098	655.087	14.68	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			70.41320	0.07041	63.158	15.82	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			956.51320	0.95651	998.858	15.82	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.07950	13.07950	13.11950	13.11950		13.38	0.00	0	1,783.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			285.83570	0.28584	265.467	15.12	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			866.33570	0.86634	885.967	15.12	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			192.71810	0.19272	179.143	16.46	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,273.21810	1.27322	1,299.643	16.46	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			374.65740	0.37466	347.573	14.16	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			625.15740	0.62516	638.073	14.16	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			322.81500	0.32282	299.499	14.69	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			753.31500	0.75332	769.999	14.69	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.23870	13.23870	13.28200	13.28200		16.79	0.00	0	1,905.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			868.38650	0.86839	838.248	22.41	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,116.38650	1.11639	1,129.548	22.41	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10500	0.10500	0.10550	0.10550		19.22	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			174.95650	0.00175	146.566	19.22	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			624.95650	0.00625	646.566	19.22	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10650	0.10650	0.10690	0.10690		19.67	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			415.98330	0.00416	386.963	19.67	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			725.98330	0.00726	736.963	19.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.13450	10.13450	10.17050	10.17050		11.72	202,690.00	20	26,365.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			738.60200	0.73860	704.101	12.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			18.10200	0.01810	19.601	12.39	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			472.22780	0.47223	441.213	11.64	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			51.72780	0.05173	56.713	11.64	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			359.48530	0.35949	331.798	11.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			88.98530	0.08899	97.298	11.67	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			187.83460	0.18783	168.555	11.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			217.33460	0.21733	234.055	11.94	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			29.55550	0.02956	23.039	16.55	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,059.05550	1.05906	1,088.539	16.55	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			27.07530	0.02708	20.349	16.64	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,106.57530	1.10658	1,135.849	16.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.27940	10.27940	10.30790	10.30790		13.07	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			160.34510	0.16035	152.186	15.34	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			852.44510	0.85245	872.786	15.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			145.06960	0.14507	137.394	15.68	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			937.16960	0.93717	957.994	15.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			99.75990	0.09976	93.643	17.03	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,291.85990	1.29186	1,314.243	17.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			309.49320	0.30949	296.840	13.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			401.59320	0.40159	417.439	13.39	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			193.28240	0.19328	184.111	14.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			705.38240	0.70538	724.711	14.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			168.74730	0.16875	160.324	15.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			810.84730	0.81085	830.924	15.17	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			873.03790	0.87304	847.496	12.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			65.13790	0.06514	68.096	12.51	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			347.26420	0.34726	333.564	13.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			339.36420	0.33936	354.164	13.07	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.42440	10.42440	10.45500	10.45500		13.34	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			300.15930	0.30016	288.318	14.80	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			815.15930	0.81516	833.918	14.80	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.70540	10.70540	10.73550	10.73550		13.85	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			551.34190	0.55134	536.179	14.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,015.84190	1.01584	1,030.779	14.64	0.00	0	0.00
2025	On	02/08/2012	Bond Future			99.97702	99.97702	99.77839	99.77839			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			211.61000	0.21161	12.980		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			221.61000	0.22161	22.980		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			231.61000	0.23161	32.980		0.00	0	0.00
2025	On	01/11/2012	Bond Future			101.37848	101.37848	101.17703	101.17703			0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Call			1,187.03000	1.18703	1,388.480		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			1,177.03000	1.17703	1,378.480		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			1,167.03000	1.16703	1,368.480		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	02/08/2012	Bond Future			98.11212	98.11212	98.13000	98.13000			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			0.00000	0.00000	122.120		0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Call			0.00000	0.00000	112.120		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Call			0.00000	0.00000	102.120		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			99.48750	99.48750	99.49000	99.49000			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			0.00000	0.00000	497.500		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			0.00000	0.00000	487.500		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			0.00000	0.00000	477.500		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			103.54696	103.54696	103.00000	103.00000			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			0.00000	0.00000	556.960		0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Call			0.00000	0.00000	546.960		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Call			0.00000	0.00000	536.960		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			104.99850	104.99850	105.01000	105.01000			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			0.00000	0.00000	1,008.500		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			0.00000	0.00000	998.500		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			0.00000	0.00000	988.500		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
AL7T	On	02/08/2012	Index Future			461.76200	461.76200	459.29900	459.29900			0.00	0	13.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			468.23500	468.23500	465.73700	465.73700			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			415.99100	415.99100	413.68400	413.68400			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			421.82300	421.82300	419.48300	419.48300			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.45520	8.45520	8.44930	8.44930		11.63	236,745.60	28	6,308.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			179.13350	0.17913	180.040	11.67	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			149.83350	0.14983	144.840	11.67	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.50170	8.50170	8.49040	8.49040		12.70	0.00	0	9,461.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			296.07630	0.29608	296.323	12.68	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			265.67630	0.26568	254.623	12.68	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.54570	8.54570	8.53760	8.53760		13.16	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			385.92530	0.38593	382.752	13.11	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			358.32530	0.35833	347.052	13.11	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.83670	9.83670	9.82520	9.82520		15.17	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.14560	8.14560	8.16100	8.16100		10.63	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			110.55680	0.11056	97.316	11.22	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			219.55680	0.21956	221.717	11.22	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.23700	8.23700	8.24430	8.24430		11.32	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			205.44070	0.20544	195.737	11.70	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			311.14070	0.31114	308.737	11.70	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.19490	0.19490	0.19680	0.19680			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.02840	0.02840	0.02950	0.02950			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.17870	0.17870	0.17810	0.17810			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.03690	0.03690	0.03670	0.03670			0.00	0	8,000.00
CF CANI	On	17/09/2012	Can-Do Future			0.22290	0.22290	0.21460	0.21460			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	17/09/2012			0.08030	0.08030	0.08480	0.08480			0.00	0	4,800.00
CHF / R	On	17/09/2012			8.44440	8.44440	8.47340	8.47340		14.36	0.00	0	50.00
CHF / R	On	17/09/2012	8.91	Call			87.81780	0.08782	76.368	16.89	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			524.41780	0.52442	541.968	16.89	0.00	0	0.00
CHF / R	On	14/12/2012			8.57680	8.57680	8.59970	8.59970		15.48	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Call			220.92930	0.22093	201.617	17.34	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			661.22930	0.66123	664.817	17.34	0.00	0	0.00
DAAK	On	17/07/2012			8.43970	8.43970	8.42180	8.42180		11.48	0.00	5,000	0.00
DAAK	On	17/07/2012	8.34	Call			84.60610	0.08461	99.700	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.34	Put			2.80610	0.00281	0.000	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.35	Call			75.49640	0.07550	89.700	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.35	Put			3.69640	0.00370	0.000	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.36	Call			66.64110	0.06664	79.700	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.36	Put			4.84110	0.00484	0.000	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.37	Call			58.09920	0.05810	69.700	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.37	Put			6.29920	0.00630	0.000	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.47	Call			5.40740	0.00541	0.000	11.48	0.00	0	0.00
DAAK	On	17/07/2012	8.47	Put			53.60740	0.05361	30.300	11.48	0.00	0	0.00
DAAL	On	17/07/2012			8.20800	8.20800	8.23040	8.23040		14.59	0.00	6,000	0.00
DAAL	On	17/07/2012	8.19	Call			53.90200	0.05390	18.000	14.59	0.00	0	0.00
DAAL	On	17/07/2012	8.19	Put			13.50200	0.01350	0.000	14.59	0.00	0	0.00
DAAL	On	17/07/2012	8.20	Call			46.67860	0.04668	8.000	14.59	0.00	0	0.00
DAAL	On	17/07/2012	8.20	Put			16.27860	0.01628	0.000	14.59	0.00	0	0.00
DAAL	On	17/07/2012	8.21	Call			39.91480	0.03991	0.000	14.59	0.00	0	0.00
DAAL	On	17/07/2012	8.21	Put			19.51480	0.01951	2.000	14.59	0.00	0	0.00
DAAM	On	20/07/2012			6.53730	6.53730	6.56480	6.56480		13.87	0.00	5,000	10,000.00
DAAM	On	20/07/2012	6.59	Call			29.99560	0.03000	15.621	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAM	On	20/07/2012	Any day expiry	6.59	Put			55.19560	0.05520	68.321	15.17	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.60	Call			26.77260	0.02677	13.635	15.49	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.60	Put			61.97260	0.06197	76.335	15.49	0.00	0	10,000.00
DAAM	On	20/07/2012	Any day expiry	6.61	Call			23.86970	0.02387	11.906	15.81	0.00	0	0.00
DAAM	On	20/07/2012	Any day expiry	6.61	Put			69.06970	0.06907	84.606	15.81	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.24300	8.24300	8.24540	8.24540		14.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			846.00000	0.84600	843.000	20.26	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	20.26	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			528.00000	0.52800	525.000	16.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			3.00000	0.00300	2.000	16.42	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			95.00000	0.09500	87.000	14.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			100.00000	0.10000	94.000	14.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			29.00000	0.02900	23.000	16.57	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			294.00000	0.29400	290.000	16.57	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.27500	8.27500	8.28290	8.28290		14.74	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			195.00000	0.19500	182.000	14.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			162.00000	0.16200	157.000	14.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			105.00000	0.10500	94.000	16.08	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			332.00000	0.33200	329.000	16.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			887.00000	0.88700	878.000	15.62	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			4.00000	0.00400	3.000	15.62	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			580.00000	0.58000	571.000	14.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			17.00000	0.01700	16.000	14.44	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.30770	8.30770	8.31590	8.31590		15.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			631.00000	0.63100	619.000	14.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			35.00000	0.03500	31.000	14.24	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			265.00000	0.26500	250.000	14.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			199.00000	0.19900	192.000	14.88	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			168.00000	0.16800	155.000	16.18	0.00	0	7,540.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.51	Put			362.00000	0.36200	357.000	16.18	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			926.00000	0.92600	917.000	15.00	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			10.00000	0.01000	9.000	15.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.35090	8.35090	8.35370	8.35370		15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			235.00000	0.23500	223.000	16.35	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			391.00000	0.39100	382.000	16.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			975.00000	0.97500	970.000	15.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			21.00000	0.02100	19.000	15.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			690.00000	0.69000	682.000	14.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			56.00000	0.05600	51.000	14.42	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			337.00000	0.33700	325.000	15.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			233.00000	0.23300	224.000	15.23	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.38470	8.38470	8.38820	8.38820		15.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			740.00000	0.74000	732.000	14.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			72.00000	0.07200	67.000	14.54	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			289.00000	0.28900	279.000	16.42	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			411.00000	0.41100	404.000	16.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.41510	8.41510	8.41930	8.41930		15.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			783.00000	0.78300	775.000	14.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			84.00000	0.08400	80.000	14.53	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			334.00000	0.33400	324.000	16.40	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			425.00000	0.42500	419.000	16.40	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.63500	92.00489	8.77200	90.80942			0.00	0	720.00
ES33	On	01/11/2012	Bond Future			8.71000	89.51604	8.85100	88.30417			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future	9.20	Call			2,891.28000	2.89128	4,103.150		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	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			416.05500	416.05500	413.98100	413.98100			0.00	0	266.00
GOVI	On	02/08/2012	GOVI	398.23	Call			157,510.00000	15.75100	178,250.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			421.88800	421.88800	419.78400	419.78400			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			158,240.00000	15.82400	179,280.000		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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			177.18300	177.18300	176.48900	176.48900			0.00	0	594.00
IGOV	On	01/11/2012	Index Future			179.66700	179.66700	178.96300	178.96300			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			182.44500	182.44500	181.73100	181.73100			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			475.12600	475.12600	475.12600	475.12600			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	18/07/2012	Jibar Tradeable Future			5.57000	94.43000	5.57000	94.43000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.42000	94.58000	5.44000	94.56000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.38000	94.62000	5.41000	94.59000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.26000	94.74000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.24000	94.76000	5.25000	94.75000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.19500	94.80500	5.20000	94.80000			0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.19000	94.81000	5.19000	94.81000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				5.19000	94.81000	5.20000	94.80000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.25000	94.75000	5.28000	94.72000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.39000	94.61000	5.42000	94.58000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.56000	94.44000	5.59000	94.41000			0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.75000	94.25000	5.75000	94.25000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.55320	6.55320	6.58660	6.58660		9.95	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				112.36050	0.11236	92.504	10.17	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				115.76050	0.11576	129.304	10.17	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.61300	6.61300	6.64070	6.64070		11.97	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				214.24900	0.21425	196.161	12.08	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				203.54900	0.20355	213.161	12.08	0.00	0	0.00
R157 On	02/08/2012	Bond Future				5.70200	127.21607	5.73300	127.11731		2.31	0.00	0	15,680.00
R157 On	02/08/2012	Bond Future	6.15	Call				1,323.32000	1.32332	1,419.850	2.35	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.15	Put				4.63000	0.00463	2.400	2.35	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.35	Call				1,944.96000	1.94496	2,043.560	2.39	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.35	Put				0.26000	0.00026	0.100	2.39	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Call				2,566.60000	2.56660	2,665.350	2.43	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.55	Put				0.01000	0.00001	0.000	2.43	0.00	0	1,250.00
R157 On	02/08/2012	Bond Future	6.95	Call				3,798.08000	3.79808	3,896.840	2.52	0.00	0	0.00
R157 On	02/08/2012	Bond Future	6.95	Put				0.00000	0.00000	0.000	2.52	0.00	0	3,750.00
R157 On	01/11/2012	Bond Future				5.70700	122.19470	5.74100	122.09518		2.58	0.00	0	200.00
R157 On	01/11/2012	Bond Future	5.78	Call				734.92000	0.73492	785.660	2.55	0.00	0	5,630.00
R157 On	01/11/2012	Bond Future	5.78	Put				620.90000	0.62090	572.120	2.55	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Call				1,644.57000	1.64457	1,722.830	2.63	0.00	0	0.00
R157 On	01/11/2012	Bond Future	6.24	Put				196.03000	0.19603	174.770	2.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future			5.70200	124.08365	5.74000	123.98311		2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,819.92000	1.81992	1,891.910	2.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			402.94000	0.40294	374.390	2.57	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.43100	128.15729	7.54200	127.01591		10.82	12,815,729.00	100	34,668.00
R186	On	02/08/2012	Bond Future	7.66	Call			1,866.98000	1.86698	2,672.990	10.77	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			669.46000	0.66946	334.090	10.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			2,142.11000	2.14211	3,000.070	10.79	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			542.32000	0.54232	258.900	10.79	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			2,587.28000	2.58728	3,513.810	10.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			387.51000	0.38751	172.660	10.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			13,725.98000	13.72598	14,867.360	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	11.66	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			10,724.68000	10.72468	11,865.920	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.16000	0.00016	0.020	11.58	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			11,530.27000	11.53027	12,671.600	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.06000	0.00006	0.010	11.66	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			11,619.28000	11.61928	12,760.620	11.66	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.05000	0.00005	0.010	11.66	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			4,639.13000	4.63913	5,726.920	11.03	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			80.19000	0.08019	26.600	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			6,959.16000	6.95916	8,092.630	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			10.36000	0.01036	2.450	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			7,425.24000	7.42524	8,561.500	11.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			6.56000	0.00656	1.440	11.28	0.00	0	900.00
R186	On	01/11/2012	Bond Future			7.48500	129.95295	7.60000	128.79184		12.37	0.00	0	267.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.50	Call			9,316.33000	9.31633	10,309.080	12.78	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			730.92000	0.73092	562.560	12.78	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,822.89000	11.82289	12,886.090	13.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			387.31000	0.38731	289.400	13.04	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,603.75000	4.60375	5,331.030	12.28	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			2,424.14000	2.42414	1,990.310	12.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,718.90000	5.71890	6,532.520	12.37	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,795.77000	1.79577	1,448.280	12.37	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.54200	126.66663	7.66100	125.48854		12.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,577.34000	9.57734	10,469.190	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,968.05000	1.96805	1,681.810	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			0.00000	0.00000	2,566.480	12.54	26,434,744.00	10,300	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			0.00000	0.00000	8,135.260	12.54	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.17820	219.17820	219.56007	219.56007			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			89.93000	0.08993	471.800		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			261.34996	261.34996	259.94349	259.94349			338,709,548.16	1,296	5,418.00
R197	On	02/08/2012	Bond Future	256.15	Call			3,793.49000	3.79349	5,199.960		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.86500	109.71724	4.83800	109.78032		1.62	0.00	0	1,620.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	5.20	Call			844.08000	0.84408	781.610	1.66	0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			2.21000	0.00221	2.820	1.66	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.76100	111.25442	4.73100	111.31743		1.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			919.73000	0.91973	869.510	1.69	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			127.22000	0.12722	140.010	1.69	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.59800	108.56405	4.56300	108.62860		1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			1,002.51000	1.00251	955.550	1.65	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			236.73000	0.23673	254.320	1.65	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			189.70009	189.70009	189.69213	189.69213			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			1,252.13000	1.25213	1,260.090		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.12600	112.43373	6.19700	112.10995		4.48	0.00	0	13,406.00
R203	On	02/08/2012	Bond Future	6.60	Call			1,836.72000	1.83672	2,147.660		0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			21.04000	0.02104	8.200		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			2,924.76000	2.92476	3,247.550		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			1.35000	0.00135	0.360		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			4,234.22000	4.23422	4,557.980		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.02000	0.00002	0.000		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			4,450.74000	4.45074	4,774.510		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.01000	0.00001	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			5,951.13000	5.95113	6,274.910		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000		0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.15600	109.84824	6.23100	109.52179		5.20	0.00	0	883.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,065.37000	3.06537	3,331.250		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			332.02000	0.33202	271.450		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future			6.18400	111.55035	6.26500	111.21610		5.00	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,346.68000	1.34668	1,497.020	4.93	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,987.39000	1.98739	1,803.480	4.93	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,398.53000	3.39853	3,649.200	5.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			661.74000	0.66174	578.160	5.13	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.44900	109.01519	6.51000	108.68582		5.77	0.00	0	4,017.00
R204	On	02/08/2012	Bond Future	7.15	Call			3,385.24000	3.38524	3,712.550	5.97	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			3.18000	0.00318	1.120	5.97	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.48800	110.54555	6.55200	110.21232		6.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			3,832.70000	3.83270	4,101.460	6.72	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			429.29000	0.42929	364.820	6.72	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.52800	108.21950	6.59500	107.88457		6.62	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,284.47000	4.28447	4,531.980	6.84	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			884.96000	0.88496	797.540	6.84	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.89200	104.04195	4.89000	104.04477		1.00	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.19	Call			423.43000	0.42343	420.250	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			2.62000	0.00262	2.260	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.71400	105.50132	4.71300	105.50249		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			477.64000	0.47764	475.920	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			83.51000	0.08351	82.960	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.38100	103.36533	4.37800	103.36808		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			514.41000	0.51441	511.880	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	Put			165.69000	0.16569	165.910	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.65900	103.86942	6.74000	103.39175		6.85	0.00	0	28,653.00
R207	On	02/08/2012	Bond Future	7.51	Call			4,408.25000	4.40825	4,885.100	7.14	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			1.08000	0.00108	0.260	7.14	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.70100	105.32414	6.78600	104.83755		7.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,797.63000	4.79763	5,208.950	8.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			386.41000	0.38641	311.140	8.04	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.74400	103.31545	6.83300	102.82271		7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,291.31000	5.29131	5,673.960	8.15	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			848.99000	0.84899	738.900	8.15	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.78900	102.11540	6.87500	101.56243		7.73	10,007,309.20	98	18,099.00
R208	On	02/08/2012	Bond Future	7.20	Call			2,150.39000	2.15039	2,649.770	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			94.87000	0.09487	41.280	7.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			3,913.17000	3.91317	4,461.030	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			7.24000	0.00724	2.130	8.06	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			5,712.72000	5.71272	6,265.470	8.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.27000	0.00027	0.050	8.25	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			8,342.42000	8.34242	8,895.390	8.39	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.39	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.83300	100.15317	6.92300	99.58891		9.07	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,161.03000	5.16103	5,634.880	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			451.51000	0.45151	361.100	9.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,597.08000	1.59708	1,855.880	8.90	0.00	0	5,180.00

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	Put			2,306.18000	2.30618	2,000.720	8.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,205.28000	4.20528	4,643.340	9.23	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			680.78000	0.68078	554.580	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.87900	101.69936	6.97300	101.12618		8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,741.46000	5.74146	6,183.270	9.23	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			985.92000	0.98592	854.550	9.23	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.01100	83.63857	8.14700	82.42864		15.33	39,059,212.19	467	6,615.00
R209	On	02/08/2012	Bond Future	8.91	Call			6,303.44000	6.30344	7,506.080	15.79	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			9.02000	0.00902	1.730	15.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.06400	81.66807	8.20400	80.43723		18.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,337.65000	7.33765	8,342.810	18.88	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			940.22000	0.94022	714.540	18.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.12000	82.93047	8.26400	81.68009		18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,394.43000	8.39443	9,330.480	19.12	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,998.65000	1.99865	1,684.320	19.12	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future			144.55906	144.55906	143.26393	143.26393			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			603.93000	0.60393	1,899.060		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.28908	120.28908	120.28939	120.28939			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			70.61000	0.07061	70.920		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			120.27579	120.27579	119.56498	119.56498			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			2,174.98000	2.17498	2,885.790		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			7.87600	94.56664	7.98700	93.56793		13.51	0.00	0	4,885.00
R213	On	02/08/2012	Bond Future	8.74	Call			6,380.49000	6.38049	7,372.410		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			9.04000	0.00904	2.250		0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.93200	92.35674	8.04600	91.34480		16.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	7.75	Call			0.00000	0.00000	2,429.800		340,172.00	140	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			0.00000	0.00000	4,079.890		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,343.12000	7.34312	8,159.620		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			967.40000	0.96740	771.960		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.99300	93.78205	8.11100	92.75018		16.30	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,429.58000	8.42958	9,198.340		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,951.48000	1.95148	1,688.370		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.07000	85.39665	8.20700	84.11219			0.00	0	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			6,421.43000	6.42143	7,705.890		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future			1.29790	1.29790	1.29850	1.29850		14.48	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Call			209.69830	0.02097	193.937	15.27	0.00	0	0.00
YUAN/R On	17/09/2012		Foreign Exchange Future	1.33	Put			524.69830	0.05247	514.937	15.27	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future			1.31150	1.31150	1.31130	1.31130		15.32	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Call			428.26740	0.04283	416.026	16.13	0.00	0	0.00
YUAN/R On	14/12/2012		Foreign Exchange Future	1.34	Put			715.26740	0.07153	701.026	16.13	0.00	0	0.00

**Total for Derivatives :** **589,067,716.05**    **52,298**    **1,415,307.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	9.92432	100.00000	9.90028			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	20.64211	100.00000	20.59667			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.91054	100.00000	8.88896			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.98873	5.00000	126.97169		360,000,000,000.00	72,000,000	37,000,000.00	
AB05	On	01/09/2012	Spot Bond			100.00000	93.37470	100.00000	93.14639			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.83120	100.00000	20.78535			0.00	0	14,810,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.10540	100.00000	36.02592			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.88110	100.00000	10.85474			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.05555	100.00000	14.02462			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	39.93135	100.00000	39.83461			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	28.79362	100.00000	28.72647			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.05904	100.00000	6.04563			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	17.50954	100.00000	17.46712			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	28.39530	100.00000	28.32652		800,000,000,000.00	8,000,000	4,000,000.00	
ABFN06	On	17/03/2016	Spot Bond			100.00000	10.97136	100.00000	10.94478			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.23189	100.00000	8.21194			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.06189	100.00000	8.04235			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.17962	100.00000	8.15980			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	25.49252	100.00000	25.43640			0.00	0	134,760,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.05305	100.00000	18.00931			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	27.47361	100.00000	27.41314			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	21.50697	100.00000	21.45486			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	17.58284	100.00000	17.54024			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.37885	100.00000	10.35371			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	71.75289	100.00000	71.59321			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	50.85060	100.00000	50.73867			0.00	0	1,600,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	41.56026	100.00000	41.45958			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	64.54229	100.00000	64.38594			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	82.28228	100.00000	82.15892			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	95.21117	100.00000	94.96828			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	36.55016	100.00000	36.46492			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.02949	100.00000	19.98278			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.03537	8.00000	91.00391			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.08052			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.08926	100.00000	19.04723			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.23205	100.00000	15.19516			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.62595	9.58000	100.60007			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.86174	100.00000	10.83543			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.32659	100.00000	13.28498			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.57736	4.50000	100.55194			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.32801	100.00000	5.31552			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.11581	100.00000	18.07333			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.69248	100.00000	4.68148			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	87.74917	100.00000	87.54452			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	5.05982	100.00000	5.04796			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.16825	100.00000	2.16415			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.16825	100.00000	2.16415			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.88661	6.82500	100.86807			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.84572	100.00000	11.82300			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.17637	100.00000	10.15171			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.89870	100.00000	10.87768			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.40580	100.00000	21.36033			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.94669	100.00000	9.92761			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.41867	100.00000	9.40055			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.22169	100.00000	19.18461			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.39559	100.00000	18.36001			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.73028	100.00000	9.69990			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.52482	100.00000	9.49508			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	17.69687	100.00000	17.66264			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	21.90669	100.00000	21.87227			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	15.67615	100.00000	15.62144			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.07697	100.00000	16.04587			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.42331	100.00000	15.39348			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.12831	100.00000	15.09905			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	1.63337	100.00000	1.62792			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.45981	100.00000	20.34951			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.24849	100.00000	54.14557			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	1.76500	100.00000	1.75723			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	13.92806	100.00000	13.89740			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	19.50258	100.00000	19.45965			0.00	0	6,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.29616	100.00000	9.27559			0.00	0	54,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	11.74593	100.00000	11.72007			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	16.99914	100.00000	16.96172			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.37022	100.00000	29.30137			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	117.81061	4.00000	117.78240			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.05904	100.00000	6.04563			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.67749	100.00000	6.66176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.42837	100.00000	4.41793			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	45.42543	100.00000	45.31539			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	58.68576	100.00000	58.54360			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	59.00066	100.00000	58.85773			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.18798	100.00000	19.14150			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	43.53932	100.00000	43.43385			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	54.88928	100.00000	66.55819			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	43.53932	100.00000	43.43385			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	65.51854	100.00000	65.35982			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	59.06837	100.00000	58.93835			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.61164	13.50000	104.57450			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	16.86569	100.00000	16.82483			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.13962	100.00000	17.09810			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.02941	100.00000	20.97847			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	81.93968	100.00000	81.75920			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	40.34606	100.00000	40.24832			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	40.30268	100.00000	40.20504			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	16.59176	100.00000	16.55157			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On	22/10/2018	Spot Bond			100.00000	1.30769	100.00000	1.30522			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	66.64558	100.00000	66.48236			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	66.64558	100.00000	66.48236			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	31.05977	100.00000	30.98453			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	39.76388	100.00000	39.66755			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.23281	100.00000	13.20771			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	99.05779	100.00000	98.79710			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.11516	100.00000	11.09413			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.11516	100.00000	11.09413			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	40.88114	100.00000	40.78210			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.21610	100.00000	14.18165			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.05967	100.00000	15.02318			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	13.84005	100.00000	13.80652			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.09413	100.00000	14.05999			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.20592	100.00000	14.17152			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.62213	100.00000	13.59182			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.62213	100.00000	13.59182			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.69463	100.00000	13.66416			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On	20/12/2015	Spot Bond			100.00000	13.63677	100.00000	13.60374			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.69463	100.00000	13.66416			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.54964	100.00000	13.51948			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.38212	100.00000	21.34166			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.38103	100.00000	21.32923			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	87.07907	100.00000	86.87703			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	40.55575	100.00000	40.45750			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.34460	100.00000	13.31227			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	40.55575	100.00000	40.45750			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	87.07907	100.00000	86.87703			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.87048	100.00000	8.84898			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.86296	100.00000	8.84149			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.87340	100.00000	8.85191			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.65831	100.00000	8.63734			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.19422	100.00000	40.09685			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.09019	100.00000	9.06817			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	81.74743	100.00000	81.56933			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	55.72342	100.00000	55.58843			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On	18/01/2013	Spot Bond			100.00000	81.75144	100.00000	81.57333			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.90455	100.00000	10.87813			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.50391	100.00000	28.43486			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.53041	100.00000	39.44244			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	32.47360	100.00000	32.39493			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	95.27185	100.00000	95.02881			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.73707	100.00000	7.71813			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.74692	100.00000	7.72795			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.61641	100.00000	6.60385			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	31.09922	100.00000	31.02305			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.61500	100.00000	3.60700			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.42266	100.00000	4.41293			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.55758	100.00000	5.54707			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.76026	100.00000	3.75198			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.90412	100.00000	3.89553			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.41447	100.00000	8.39408			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.74916	100.00000	22.69404			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.74916	100.00000	22.69404			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On	27/01/2014	Spot Bond			100.00000	31.09922	100.00000	31.02305			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.44061	100.00000	22.38625			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.46483	100.00000	21.41283			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.40897	100.00000	21.35710			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.27469	100.00000	8.25464			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.84848	100.00000	10.82221			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.26394	100.00000	8.24391			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.47627	100.00000	13.40519			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	87.25024	100.00000	87.04780			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.52432	100.00000	13.47753			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.46483	100.00000	21.41283			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.98952	100.00000	10.96290		80,085,000,000.00	800,850	320,340.00	
ACL144	On	20/12/2016	Spot Bond			100.00000	10.30621	100.00000	10.28124			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.44672	100.00000	8.42626			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	48.45387	100.00000	48.33649			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	76.50000	100.00000	99.72677			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	76.50000	100.00000	99.72677			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.90416	100.00000	28.84693			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On	20/03/2014	Spot Bond			100.00000	28.63236	100.00000	28.57567			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.26695	100.00000	10.24663			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.25996	100.00000	31.18423			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.41933	100.00000	16.38682			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.23708	100.00000	16.20494			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.59085	100.00000	16.55800			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.24400	100.00000	10.22372			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.84222	100.00000	9.82274			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.45148	100.00000	16.41891			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.56940	100.00000	16.53660			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	76.50000	100.00000	99.72677			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.74367	100.00000	10.72689			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.88756	100.00000	12.86204			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.50508	100.00000	16.47241			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	30.71374	100.00000	30.63934			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.47052	100.00000	20.42094			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.22344	100.00000	28.15507			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.12221	100.00000	12.10317			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.00000	9.62695	100.00000	9.60363			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.17289	1.75000	102.15622			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.11993	100.00000	16.08088			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	76.95599	100.00000	76.80178			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.13960	100.00000	16.10050			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.55276	100.00000	9.52961			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.62848	100.00000	8.60757			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.08667	100.00000	8.06708			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	39.60039	100.00000	39.46814			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	21.74581	100.00000	21.67318			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	76.68298	100.00000	76.52931			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	8.78592	100.00000	8.74712		6,100,000,000,000.00	61,000,000	37,000,000.00	
ACL181	On	20/06/2017	Spot Bond			100.00000	1.56370	100.00000	1.55680			0.00	0	100,000,000.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.56370	100.00000	1.55680		21,500,000,000,000.00	215,000,000	220,000,000.00	
ACL183	On	20/06/2019	Spot Bond			100.00000	0.27831	100.00000	0.27708		6,800,000,000,000.00	68,000,000	68,000,000.00	
ADB01S	On	14/12/2012	Spot Bond			100.00000	74.51133	100.00000	74.36608			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	74.48994	100.00000	74.34474			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S On	09/04/2013	Spot Bond			100.00000	62.35127	100.00000	62.21328			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.62357	100.00000	2.61721			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	22.48409	100.00000	22.42961			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	23.23514	100.00000	23.17885			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	23.73585	100.00000	23.67834			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond			100.00000	11.76514	100.00000	11.73924			0.00	0	7,400,000.00
AIR02 On	30/04/2023	Spot Bond			100.00000	13.99019	100.00000	13.95923			0.00	0	0.00
AIR02U On	05/10/2014	Spot Bond			100.00000	22.47121	100.00000	22.41677			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond			100.00000	19.22096	100.00000	19.17865			0.00	0	14,200,000.00
AIR03U On	26/10/2014	Spot Bond			100.00000	24.55168	100.00000	24.49155			0.00	0	0.00
AIR04U On	26/10/2029	Spot Bond			100.00000	13.99190	100.00000	13.96094			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond			100.00000	5.67480	100.00000	5.66150			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond			100.00000	33.98205	100.00000	33.90642			0.00	0	0.00
BAW10 On	01/10/2016	Spot Bond			100.00000	9.68173	100.00000	9.65828			0.00	0	0.00
BAW11 On	01/10/2018	Spot Bond			100.00000	13.09608	100.00000	13.06710			0.00	0	0.00
BAW12 On	17/04/2015	Spot Bond			100.00000	16.13111	100.00000	16.10761			0.00	0	0.00
BAW13 On	17/04/2017	Spot Bond			100.00000	9.75142	100.00000	9.74964			0.00	0	0.00
BAW14U On	01/01/2014	Spot Bond			100.00000	33.57744	100.00000	33.47261			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	21.43979	100.00000	21.39234			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.45559	100.00000	9.43269			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	41.01033	100.00000	40.91097			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	46.93460	100.00000	46.83129			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	20.76316	100.00000	20.71287			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.41704	100.00000	26.35857			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.98087	100.00000	13.94993			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.14267	100.00000	32.06481			0.00	0	6,000,000.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.40361	100.00000	16.36388			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	59.04933	100.00000	58.90628			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.15894	100.00000	17.11738			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.12919	100.00000	17.08769			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.98866	100.00000	12.95720			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.03991	100.00000	16.99862			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.21966	100.00000	13.18764			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.29095	100.00000	16.25148			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.29095	100.00000	16.25148			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.43377	100.00000	14.39880			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.83888	100.00000	14.80293			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.91748	100.00000	15.87892			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.15894	100.00000	17.11738			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.37058	100.00000	15.33335			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.43142	8.00000	100.40981			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.68084	100.00000	12.65012			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.68084	100.00000	12.65012			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.68084	100.00000	12.65012			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	22.72720	100.00000	22.67215			0.00	0	3,000,000.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	57.51255	100.00000	57.37323			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.09559	100.00000	15.05902			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.31732	100.00000	14.27163			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.01723	100.00000	14.96931			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.44192	100.00000	19.39483			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	2.36373	100.00000	2.35800			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.51278	100.00000	1.50912			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.58134	100.00000	4.57267			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.61899	100.00000	19.57146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2UOn	30/06/2035	Spot Bond				100.00000	17.85548	100.00000	17.81223			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.02190	100.00000	10.99521			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.02190	100.00000	10.99521			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.32601	100.00000	13.29373			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.54676	100.00000	11.51878			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	23.72691	100.00000	23.66942			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	16.53894	100.00000	16.49887			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.57286	100.00000	3.56500			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.53622	100.00000	8.52001			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	9.53165	100.00000	9.51356			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.97830	100.00000	9.95621			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	33.18914	100.00000	33.10874			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	57.43632	100.00000	57.29717			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	31.32575	100.00000	31.24985			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	30.29772	100.00000	30.22432			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	58.04292	100.00000	57.90231			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	45.28633	100.00000	45.17662			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	57.63038	100.00000	57.49077			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.41218	100.00000	8.39179			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	21.13428	100.00000	21.08308			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	69.97835	100.00000	69.97834			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	9.59416	100.00000	9.57066			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	9.64263	100.00000	9.61902			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	9.78805	100.00000	9.76409			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	10.27279	100.00000	10.24764			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	10.75752	100.00000	10.73118			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.11479	100.00000	12.08512			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.80786	100.00000	2.80098			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	10.79430	100.00000	10.76785			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	11.21159	100.00000	11.18412			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	11.39042	100.00000	11.36252			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	11.45003	100.00000	11.42199			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	12.16539	100.00000	12.13559			0.00	0	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			100.00000	13.11919	100.00000	13.08706			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.80562	100.00000	8.78429			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.39572	100.00000	9.37295			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.55665	100.00000	9.53351			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.02648	8.00000	106.00299			0.00	0	500,000.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.03946	100.00000	10.01514			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.89780	100.00000	10.87140			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.56884	100.00000	1.56504			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.79787	100.00000	31.72711			0.00	0	3,600,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	29.08367	1,000.00000	28.85375			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.05377	100.00000	13.02214			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.31582	100.00000	7.29810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.29897	100.00000	8.27886			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.07563	100.00000	13.04395			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.43633	100.00000	13.40378			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.09217	100.00000	14.05804			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	16.82483	100.00000	16.78407			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.70154	100.00000	15.66350			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	59.47883	100.00000	59.33474			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	57.48566	100.00000	57.34639			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	74.54131	100.00000	74.39399			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	40.45877	100.00000	40.33245			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.23755	100.00000	7.22002			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	98.82756	100.00000	98.56884			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.10743	100.00000	29.04336			0.00	0	4,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.44057	100.00000	19.39778			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.62650	100.00000	14.59068			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	32.52581	100.00000	32.44701			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.52939	100.00000	16.49301			0.00	0	11,800,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.82391	8.00000	61.81073			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	14.00442	100.00000	13.97049			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.90230	8.00000	59.88939			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.62806	100.00000	17.57303			0.00	0	6,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.65019	100.00000	12.62235			0.00	0	4,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.35733	100.00000	13.32777			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.64098	100.00000	12.61301			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.76715	100.00000	14.73464			7,600,000,000,000.00	76,000,000	29,467,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.26337	100.00000	14.22882			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.47197	12.05000	100.45047			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	66.51845	100.00000	66.35731			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	27.95806	100.00000	27.88959			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	21.29523	100.00000	21.24307			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	93.40102	100.00000	93.16456			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.79484	100.00000	20.72991			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	86.91432	100.00000	86.71267			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	60.96879	100.00000	60.82109			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.06289	100.00000	32.98279			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	59.02691	100.00000	58.88391			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	59.02691	100.00000	58.88391			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	59.02691	100.00000	58.88391			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	43.50137	100.00000	43.39598			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	59.05315	100.00000	58.91009			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	58.79073	100.00000	58.64831			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	58.58079	100.00000	58.43888			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	63.20296	100.00000	63.04985			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.63496	100.00000	20.58497			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	57.50099	100.00000	57.36168			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.48156	100.00000	20.43194			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	40.37498	100.00000	40.27718			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.12191	100.00000	40.02472			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.29239	100.00000	21.24081			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	43.64687	100.00000	43.54113			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	43.39087	100.00000	43.28576			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	44.18448	100.00000	44.07744			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	59.10563	100.00000	58.96244			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	58.92194	100.00000	58.77920			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	40.62806	100.00000	40.52964			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	51.81595	100.00000	51.70190			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.37240	13.64000	103.33514			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	48.10530	100.00000	47.99941			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	45.61305	100.00000	45.50255			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	92.79134	100.00000	92.56222			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	30.71374	100.00000	30.63934			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	41.82112	100.00000	41.71980			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	41.82112	100.00000	41.71980			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	55.03236	100.00000	54.89904			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	18.87557	100.00000	18.82983			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	95.07139	100.00000	94.83069			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	13.94676	100.00000	13.91297			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.75365	100.00000	13.72033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164 On	30/04/2014	Spot Bond			100.00000	37.86476	100.00000	37.77302			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	37.86476	100.00000	37.77302			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.86476	100.00000	37.77302			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	37.85995	100.00000	37.76823			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.86476	100.00000	37.77302			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.86476	100.00000	37.77302			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.84005	100.00000	13.80652			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.86476	100.00000	37.77302			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	92.51807	100.00000	92.28963			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	57.27180	100.00000	57.13306			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	57.62013	100.00000	57.48054			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	57.39474	100.00000	57.25570			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	57.39474	100.00000	57.25570			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.16677	100.00000	28.09853			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.30687	100.00000	11.27948			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66709	100.00000	66.66708			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66709	100.00000	66.66708			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.90777	100.00000	13.87408			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On	01/07/2021	Spot Bond			100.00000	10.60570	100.00000	10.58236			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.90777	100.00000	13.87408			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.82158	100.00000	10.79537			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.12761	100.00000	35.04251			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	36.66327	100.00000	36.57445			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	97.05387	100.00000	96.80816			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	95.07910	100.00000	94.83840			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.12076	2.76000	101.11314			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.50108	100.00000	13.46837			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.64983	2.76000	106.62783			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.17383	8.25000	103.15129			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	36.67616	100.00000	36.58731			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.90777	100.00000	13.87408			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.90777	100.00000	13.87408			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.60466	100.00000	4.59392			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.15571	2.40000	111.13392			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.13279	100.00000	14.09855			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	58.57915	100.00000	58.43724			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209 On	20/03/2013	Spot Bond			100.00000	58.89570	100.00000	58.75302			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	59.64620	100.00000	59.50172			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	42.84064	100.00000	42.73685			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	19.66535	100.00000	19.61771		600,000,000,000.00	6,000,000	3,000,000.00	
CLN214 On	12/10/2014	Spot Bond			100.00000	19.74480	100.00000	19.69697		600,000,000,000.00	6,000,000	3,000,000.00	
CLN215 On	17/10/2016	Spot Bond			8.52000	102.16599	8.52000	102.14271			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	19.94318	100.00000	19.89486			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	19.85469	100.00000	19.80659			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.53404	100.00000	10.03043			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.53404	100.00000	10.03043			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.12658	8.64500	102.10296			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.12658	8.64500	102.10296			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.24600	100.00000	36.15819			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	37.96661	100.00000	37.87464			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.10677	100.00000	12.07997			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.83183	100.00000	10.80560			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.73592	100.00000	11.70749			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	59.26648	100.00000	59.12290			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229 On	14/06/2013	Spot Bond			100.00000	59.28778	100.00000	59.14415			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	19.49371	100.00000	19.46824			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.49371	100.00000	19.46824			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.55771	100.00000	38.48137			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	65.85542	100.00000	65.69588			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	55.38262	100.00000	55.24845			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	55.38262	100.00000	55.24845			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.44123	100.00000	15.41066			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.92792	100.00000	9.90387			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	63.78268	100.00000	63.62817			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.77778	100.00000	10.75644			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.29489	100.00000	17.25300			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.19928	100.00000	10.17458			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	103.75930	9.35000	103.73325			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	103.75930	9.35000	103.73325			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	17.25300	100.00000	17.21121			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	17.27395	100.00000	17.23209			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.00908	100.00000	14.97272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247 On	24/02/2017	Spot Bond			100.00000	14.95249	100.00000	14.91627			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.21160	100.00000	16.17233			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.69220	100.00000	14.65661			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	15.81437	100.00000	15.77607			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	15.81437	100.00000	15.77607			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	15.81437	100.00000	15.77607			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	15.81437	100.00000	15.77607			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	15.81437	100.00000	15.77607			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	15.98878	100.00000	15.95004			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.26326	100.00000	9.24083			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.26326	100.00000	9.24083			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.26326	100.00000	9.24083			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.26326	100.00000	9.24083			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.26326	100.00000	9.24083			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.31550	100.00000	9.29294			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.01531	9.65000	102.98893			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	30.50976	100.00000	30.43585			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	22.54741	100.00000	22.49279			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN265 On 02/04/2013 Spot Bond			100.00000	56.30492	100.00000	56.12914			0.00	0	0.00
CLN266 On 16/03/2014 Spot Bond			100.00000	28.43851	100.00000	28.36962			0.00	0	0.00
CLN267 On 16/03/2014 Spot Bond			100.00000	28.43851	100.00000	28.36962			0.00	0	0.00
CLN268 On 30/04/2017 Spot Bond			100.00000	10.20621	100.00000	10.17436			0.00	0	0.00
CLN269 On 20/06/2017 Spot Bond			100.00000	11.24872	100.00000	11.22147			0.00	0	0.00
CLN270 On 24/02/2017 Spot Bond			100.00000	14.10371	100.00000	14.06954			0.00	0	0.00
CLN271 On 20/06/2017 Spot Bond			100.00000	12.83869	100.00000	12.80758			0.00	0	0.00
CLN272 On 20/06/2017 Spot Bond			100.00000	9.44676	100.00000	9.42388			0.00	0	0.00
CLN273 On 20/06/2017 Spot Bond			100.00000	9.39376	100.00000	9.37101			0.00	0	0.00
CLN274 On 20/06/2017 Spot Bond			100.00000	9.44676	100.00000	9.42388			0.00	0	0.00
CLN275 On 22/05/2017 Spot Bond			100.00000	9.16967	100.00000	9.14104			0.00	0	0.00
CLN276 On 24/05/2017 Spot Bond			100.00000	10.56618	100.00000	10.53319			0.00	0	0.00
CLN277 On 25/05/2017 Spot Bond			100.00000	10.53319	100.00000	10.50031			0.00	0	0.00
CLN278 On 20/06/2017 Spot Bond			100.00000	9.42555	100.00000	9.40273			0.00	0	0.00
CLN279 On 20/06/2015 Spot Bond			100.00000	19.21669	100.00000	19.17013			0.00	0	0.00
CLN280 On 07/06/2017 Spot Bond			100.00000	11.47424	100.00000	11.43841			0.00	0	0.00
CLN281 On 21/06/2015 Spot Bond			100.00000	17.67863	100.00000	17.62344			0.00	0	0.00
CLN282 On 27/06/2015 Spot Bond			100.00000	9.31656	100.00000	9.28747			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On	20/09/2015	Spot Bond			100.00000	6.05653	100.00000	6.03557			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.55701	100.00000	100.00000			3,000,000,000,000.00	30,000,000	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.54308	100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000.00
CLN39	On	07/02/2016	Spot Bond			100.00000	21.79632	100.00000	21.74782			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	21.79632	100.00000	21.74782			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00028	100.00000	0.00028			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	58.91808	100.00000	58.78768			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	60.17299	100.00000	60.02721			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	60.14591	100.00000	60.00019			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	93.91830	100.00000	93.69928			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	89.14554	100.00000	88.93656			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	60.13236	100.00000	59.98669			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	61.90032	100.00000	61.76407			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	66.30975	100.00000	66.14735			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	66.30975	100.00000	66.14735			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.26292	100.00000	7.24532			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	58.79201	100.00000	58.66188			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	58.80529	100.00000	58.67515			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	60.14591	100.00000	60.00019			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	60.14591	100.00000	60.00019			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.45353	100.00000	14.41851			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00031			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00031			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	61.00540	100.00000	60.87039			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.97830	100.00000	9.95621			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00179	100.00000	0.00178			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00199	100.00000	0.00199			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	87.22388	100.00000	87.02010			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	87.26378	100.00000	87.05989			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	87.24668	100.00000	87.04283			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	121.04918	100.00000	120.75051			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	87.28372	100.00000	87.07979			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.21377	100.00000	10.18903			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.21377	100.00000	10.18903			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.93696	100.00000	10.91046			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.35877	100.00000	10.33367			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.65876	100.00000	9.63536			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	55.73351	100.00000	55.55950			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.76476	100.00000	9.74109			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	18.77480	100.00000	18.73347			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	60.16043	100.00000	60.02729			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	10.71850	100.00000	10.69478			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	13.49759	100.00000	13.46772			0.00	0	300,000,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	17.55964	100.00000	17.52077			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	14.09060	100.00000	14.05957			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	70.63951	100.00000	74.78505			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	102.41868	5.86800	102.40268			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	101.00994	7.17500	100.99042			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.87665	100.00000	9.85272			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	17.08609	100.00000	17.04469			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond			100.00000	90.09461	100.00000	89.87907			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	86.34348	100.00000	86.14544			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG26On	28/09/2012	Spot Bond				100.00000	86.50186	100.00000	86.30346			0.00	0	0.00
DENG28On	12/02/2013	Spot Bond				100.00000	63.13484	100.00000	62.99473			0.00	0	0.00
DENG29On	01/08/2012	Spot Bond				100.00000	99.73746	100.00000	99.47360			0.00	0	0.00
DENG30On	01/08/2012	Spot Bond				100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond				100.00000	60.57556	100.00000	60.44113			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond				100.00000	85.65278	100.00000	85.45811			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond				100.00000	86.30152	100.00000	86.10358			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	86.30152	100.00000	86.10358			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	86.29733	100.00000	86.09940			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	85.54271	100.00000	85.34785			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.03187	100,000.00000	0.02979			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	9.46218	100.00000	9.42057			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	50.81960	100.00000	50.70651			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	19.79351	100.00000	19.74970			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	13.81648	100.00000	13.78573		26,400,000,000,000.00	264,000,000	240,848,000.00	
DV23 On	27/02/2023	Spot Bond				100.00000	13.79899	100.00000	13.76828		57,204,500,000,000.00	572,045,000	280,020,000.00	
DVF12 On	13/10/2012	Spot Bond				100.00000	82.46465	100.00000	82.28181			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	19.84403	100.00000	19.79986		4,690,000,000,000.00	46,900,000	16,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	15.53812	100.00000	15.50048			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.29608	100.00000	100.03004			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.04054	100.00000	14.00762		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			2.55000	102.44917	2.55000	102.42868		91,800,000,000.00	36,000,000	18,000,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	15.69395	100.00000	15.65903			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	14.38814	100.00000	14.35647			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.54161	8.00000	117.51655			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.08381	100.00000	14.04970			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	89.51190	100.00000	89.29928			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	89.50105	100.00000	89.28845			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.07949	100.00000	25.02101			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.44419	100.00000	21.39698			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.61013	100.00000	16.56990			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	8.93237	100.00000	11.25516			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	94.71818	100.00000	94.47960			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.86613	100.00000	23.80831			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	94.99697	100.00000	94.75768			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2 On	17/08/2014	Spot Bond				100.00000	23.20887	100.00000	23.15264			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	95.11313	100.00000	94.87356			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	24.01781	100.00000	23.95962			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	43.49235	100.00000	43.38699			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	22.65272	100.00000	22.59785			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	14.25715	100.00000	14.22262			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	43.51590	100.00000	43.41049			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.01989	100.00000	17.98022		9,740,000,000,000.00	97,400,000	120,700,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	102.27372	9.25000	102.24846		20,760,172,750,000.00	244,343,000	689,643,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	99.86605	10.00000	99.83929		1,940,600,000,000.00	194,060,000	291,060,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.31963	7.85000	102.29810		1,443,465,850,000.00	183,881,000	51,981,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	102.57352	7.50000	102.55300		12,317,032,500,000.00	642,271,000	630,202,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	88.63948	100.00000	88.43091			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.38926	100.00000	12.35925			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.05620	100.00000	12.02699			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	44.23644	100.00000	44.12927			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	44.43370	100.00000	44.32605			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.49763	8.37500	101.47478			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3D	On	15/08/2013			100.00000	45.41999	100.00000	45.30997			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	27.76004	100.00000	27.69893			0.00	0	5,100,000.00
FRB05	On	21/12/2018			100.00000	9.56543	100.00000	9.54426			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	97.32474	100.00000	97.07195			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	89.83822	100.00000	89.62279			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	10.57451	100.00000	10.54889			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	8.42979	100.00000	8.40937			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	9.15163	100.00000	11.00147			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	13.27853	100.00000	13.24914			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	9.59716	100.00000	9.57391			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	36.56995	100.00000	36.48468			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	50.26678	100.00000	50.15614			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.48722	100.00000	4.47664			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.05904	100.00000	6.04563			0.00	0	2,400,000.00
FRBI28	On	31/03/2028			100.00000	3.32522	100.00000	3.31786			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	3.79486	100.00000	3.78647			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06 On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.30365	100.00000	0.30307			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.02020	100.00000	0.02016			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.01862	100.00000	0.01859			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	31.16038	100.00000	31.09141			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	67.15277	100.00000	66.98830			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	14.46586	100.00000	14.43081			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	34.48073	100.00000	34.41246			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	30.07570	100.00000	30.01616			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	14.10371	100.00000	14.06954			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	14.10371	100.00000	14.06954			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	11.06916	100.00000	11.04234			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	13.88868	100.00000	13.85503			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	11.19573	100.00000	11.16860			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	62.41851	100.00000	62.26731			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	14.35940	100.00000	14.32462			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	94.52209	100.00000	94.28401			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112 On	20/06/2017	Spot Bond			100.00000	9.81776	100.00000	9.79397			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	10.68693	100.00000	10.66105			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	31.05372	100.00000	30.97849			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.23568	100.00000	8.33613			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	1.28043	100.00000	1.43484			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	14.20186	100.00000	14.16745			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.66044	100.00000	10.63461			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.67439	100.00000	12.64369			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.57538	100.00000	13.54248			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.20465	100.00000	10.17993			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.45541	100.00000	11.42767			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.83674	100.00000	14.80080			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	1.67606	100.00000	1.67053			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	0.81713	100.00000	0.92845			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC130	On	20/09/2017			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC131	On	20/09/2017			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC132	On	20/09/2017			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC133	On	20/09/2017			100.00000	1.06003	100.00000	1.05608			0.00	0	0.00
FRC134	On	20/09/2017			100.00000	1.04312	100.00000	1.03896			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	1.03194	100.00000	1.02765			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	1.03194	100.00000	1.02765			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	1.03194	100.00000	1.02765			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	1.03194	100.00000	1.02765			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	1.03194	100.00000	1.02765			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	1.03194	100.00000	1.02765			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	1.01989	100.00000	1.01545			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	31.67244	100.00000	31.60234			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	23.52742	100.00000	23.46980			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.54542	100.00000	17.50292			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.44985	100.00000	14.41485			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	45.31897	100.00000	47.26006			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.55643	6.90500	100.53779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	9.69546	100.00000	9.67198			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	55.76398	100.00000	55.62888			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	28.63141	100.00000	28.56204			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.60294	100.00000	10.57698			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.75754	5.87500	102.74119			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.42054	100.00000	11.39287			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.51515	100.00000	11.48726			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.62863	100.00000	6.61388			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.23033	100.00000	22.18827			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	6.07259	100.00000	6.05908			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	7.29905	100.00000	7.28280			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	87.24953	100.00000	87.04568			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.29467	100.00000	11.27331			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	87.37219	100.00000	87.16946			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.84164	100.00000	11.81264			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.92212	100.00000	16.88113			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.12168	100.00000	17.08020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	15.43070	100.00000	15.39332			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.05261	4.73000	105.02540			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	87.78512	100.00000	87.58144			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.64076	100.00000	15.60287			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.20108	100.00000	10.17637			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.35746	100.00000	11.32995			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	24.91001	100.00000	24.84967			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.91332	100.00000	12.88204			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.51385	100.00000	12.48353			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	86.96140	100.00000	86.75963			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	86.95070	100.00000	86.74895			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	59.85620	100.00000	59.73770			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	59.86222	100.00000	59.74370			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	59.88630	100.00000	59.76773			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	58.44959	100.00000	58.30800			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.90979	100.00000	10.88819			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.32750	100.00000	15.29715			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.89832	100.00000	10.87674			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	19.34588	100.00000	19.30758			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.90755	100.00000	15.87606			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.55639	100.00000	14.52113			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	44.67631	100.00000	44.56808			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	47.89693	100.00000	47.78089			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	44.78217	100.00000	44.67368			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	48.01093	100.00000	47.89462			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	45.04275	100.00000	44.93364			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	45.12419	100.00000	45.01487			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	45.97922	100.00000	45.86783			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	47.02968	100.00000	46.91575			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	47.68928	100.00000	47.57375			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.21284	100.00000	20.16572			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	42.07094	100.00000	41.96902		2,200,000,000,000.00	22,000,000	11,000,000.00	
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.11994	100.00000	23.19500			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.51967	100.00000	16.46809			0.00	0	6,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	11.39681	100.00000	11.36890			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.97633	100.00000	9.94519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.80627	100.00000	8.78493			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.28872	100.00000	0.28782			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.05904	100.00000	6.04563			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.05904	100.00000	6.04563			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.05904	100.00000	6.04563			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	4.06795	100.00000	4.05889			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	9.01121	100.00000	8.98914			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.37920	100.00000	4.36887			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	10.95476	100.00000	10.92822			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.78396	100.00000	9.76026			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	98.64498	100.00000	98.37837			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	46.44745	100.00000	46.33493			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	8.91985	100.00000	8.89824			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	40.25516	100.00000	40.15764			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	104.03317	2.00000	104.01383			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	56.61355	100.00000	56.47640			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	57.95260	100.00000	57.81220			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	60.74510	100.00000	60.55544			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.93205	100.00000	0.92839			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.19721	100.00000	12.15913			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	60.56666	100.00000	60.37757			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.81382	100.00000	59.62708			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.73974	100.00000	8.69928			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.11587	100.00000	10.08428			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.22079	100.00000	19.16078			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.68761	100.00000	29.59287			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	17.76062	100.00000	17.70517			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	19.75309	100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.03743	100.00000	27.97572			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.22273	100.00000	22.17382			0.00	0	0.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.17319	9.00000	99.14657			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.83882	8.00000	104.81375		640,000,000,000.00	0.00	80,000,000	24,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	13.87269	100.00000	13.84198			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.06590	9.00000	101.04967			0.00	0	4,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.75009	100.00000	11.72408			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	13.26950	100.00000	13.23997			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.91809	100.00000	9.89614			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.42450	100.00000	13.39197			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.03905	100.00000	16.98586			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.56428	9.48500	102.53831			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	68.29947	100.00000	68.14747			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	69.31468	100.00000	69.18318			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	97.33333	100.00000	99.90904			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	92.98014	100.00000	92.75056			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	91.24254	100.00000	91.01945			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	91.25746	100.00000	91.03433			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	91.35288	100.00000	91.12952			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	94.12619	100.00000	93.88969			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA297	On	17/09/2012			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRB88	On	25/10/2012			100.00000	99.99959	100.00000	99.99952			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
GRD172	On	18/07/2012			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.38580	100.00000	7.36791			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.21298	100.00000	9.19067			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	94.04509	100.00000	93.80879			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	94.18413	100.00000	93.94749			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	94.24206	100.00000	94.00528			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	94.45063	100.00000	94.21331			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	21.70092	100.00000	21.64836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On	13/05/2016	Spot Bond			100.00000	12.02306	100.00000	11.99393			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	12.28443	100.00000	12.25468			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.00099	100.00000	9.97677			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	16.73472	100.00000	16.69374			0.00	0	8,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.34106	100.00000	10.31602			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	8.85688	100.00000	100.00000			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	82.54816	100.00000	100.00000			0.00	0	0.00
HMS1B2	On	19/07/2012	Spot Bond			100.00000	76.52001	100.00000	76.52000		64,000,000,000,000.00	640,000,000	320,000,000.00	
HMS1B3	On	19/07/2012	Spot Bond			100.00000	76.52001	100.00000	76.52000		32,400,000,000,000.00	324,000,000	162,000,000.00	
HMS1B5	On	19/07/2012	Spot Bond			100.00000	70.14334	100.00000	70.14334		20,580,000,000,000.00	205,800,000	205,800,000.00	
HMS1B6	On	19/07/2012	Spot Bond			100.00000	55.14501	100.00000	55.14500			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	54.76331	100.00000	54.63064			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.23579	100.00000	15.19888			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.61944	100.00000	16.57917			0.00	0	0.00
HMS1C2	On	19/07/2012	Spot Bond			100.00000	76.58001	100.00000	76.58000		11,500,000,000,000.00	115,000,000	85,000,000.00	
HMS1C3	On	19/07/2013	Spot Bond			100.00000	54.88561	100.00000	54.75264			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.55651	100.00000	15.51882			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	16.94014	100.00000	16.89911			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2012	Spot Bond				100.00000	76.65750	100.00000	76.65750			5,200,000,000,000.00	52,000,000	26,000,000.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	55.10574	100.00000	54.97224			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	15.96885	100.00000	15.93016			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.35249	100.00000	17.31045			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond				100.00000	76.93251	100.00000	76.93250			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	55.39924	100.00000	55.26504			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.47283	100.00000	16.43292			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	77.27000	100.00000	77.27000			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	77.77000	100.00000	77.77000			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.40503	100.00000	14.37298			0.00	0	35,000,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.05904	100.00000	6.04563			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.05390	100.00000	6.04050			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.53911	100.00000	13.50898			0.00	0	29,700,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	13.53911	100.00000	13.50898			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.80304	2.00000	100.75268			200,000,000,000.00	100,000,000	55,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.87696	2.25000	100.82194			1,800,000,000,000.00	800,000,000	360,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.18296	2.50000	100.16263			0.00	0	385,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	15.87915	100.00000	15.84902			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	96.49452	100.00000	96.24647			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	88.37533	100.00000	88.16739			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	89.59545	100.00000	89.38163			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	24.26458	100.00000	24.21117			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	59.96671	100.00000	59.82144			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.03218	100.00000	16.99091			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.15246	100.00000	16.11332			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	57.64295	100.00000	57.50331			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	41.03288	100.00000	40.93347			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	28.71835	100.00000	28.64878			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.42140	100.00000	35.34343			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.25221	100.00000	17.21423			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.13398	100.00000	14.10287			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	32.39929	100.00000	32.32758			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.08172	100.00000	31.00560			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.39611	100.00000	22.34185			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.43077	1.75000	106.41172			14,000,000,000.00	8,000,000	6,000,000.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.46485	8.27000	103.44183			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	23.12131	100.00000	23.06530			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	10.98819	100.00000	10.96157			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.91428	100.00000	4.90335			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	4.06795	100.00000	4.05889			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.80407	100.00000	16.75162			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.13535	100.00000	10.10370			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.58767	8.76500	102.56363			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.76919	100.00000	17.71371			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.73954	100.00000	10.70601			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	57.94591	100.00000	57.81835			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.35644	100.00000	16.32025			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.35644	100.00000	16.32025			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	102.34715	5.00000	102.33326			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	3.78827	100.00000	3.77500			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	3.78827	100.00000	3.77500			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.35129	100.00000	20.30624			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.23365	100.00000	21.18222			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.23365	100.00000	21.18222			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	10.30126	100.00000	10.26910			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.95839	100.00000	7.93911			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.35484	100.00000	22.30563			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	57.05893	100.00000	56.93333			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.90255	100.00000	14.86645			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	85.14391	100.00000	84.95127			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	83.81353	100.00000	83.62687			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	82.52409	100.00000	82.34312			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			400,000,000,000.00	4,000,000	4,000,000.00
IND233	On	14/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			45,400,000,000,000.00	454,000,000	277,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	64.00346	100.00000	63.84841			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.55496	100.00000	14.51970			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	15.91748	100.00000	15.87892			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	14.83888	100.00000	14.80293			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	78.40836	100.00000	78.24965			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	89.57976	100.00000	89.36545			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.15274	100.00000	9.13058			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.42449	100.00000	24.36532			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.01813	100.00000	9.99386			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	89.93048	100.00000	89.71377			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	89.03788	100.00000	88.82538			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	87.74921	100.00000	87.54274			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.95656	100.00000	83.70137			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.19346	6.50000	100.18172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	56.02353	100.00000	55.84862			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	88.24246	100.00000	88.03581			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	95.83112	100.00000	95.58728			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	54.09239	100.00000	53.92351			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	84.92308	100.00000	84.66258			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	85.28122	100.00000	85.02356			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	85.04997	100.00000	84.79380			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.92733	100.00000	11.88655			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	98.68153	100.00000	98.42185			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	66.19050	100.00000	66.03016			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.22087	100.00000	45.11132			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.22087	100.00000	45.11132			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.06021	100.00000	37.96802			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.40391	100.00000	34.32057			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.03434	100.00000	99.76829			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	22.70448	100.00000	22.64948			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	23.72181	100.00000	23.66434			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPB3	On	04/12/2013	Spot Bond			100.00000	42.70553	100.00000	42.60207			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.47606	100.00000	16.42462			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.88155	100.00000	11.84445			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.99061	100.00000	9.95942			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.33271	8.80000	102.30863			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	34.64382	100.00000	34.56757			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.35977	100.00000	13.32740			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	13.91391	100.00000	13.88328		5,000,000,000,000.00	50,000,000	13,700,000.00	
IV012	On	26/11/2014	Spot Bond			100.00000	24.06806	100.00000	24.00976			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.36757	100.00000	17.32550			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.57594	100.00000	19.53262			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.78280	100.00000	9.75910			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.31689	100.00000	9.29431			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.29137	2.75000	101.28376			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.28781	2.60000	103.26688			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.92077	100.00000	9.88979			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	0.03129	100.00000	0.03115			0.00	0	200,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	64.47385	100.00000	64.33116			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	57.33327	100.00000	57.19437			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.21381	100.00000	17.17592			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	12.00082	100.00000	11.97175			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.95670	2.60000	101.93279			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	56.86484	100.00000	56.72708			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.06320	100.00000	9.04124			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	32.55121	100.00000	32.47148			600,000,000,000.00	6,000,000	3,000,000.00
IVF001	On	10/01/2013	Spot Bond			100.00000	70.47602	100.00000	70.20600			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	68.67020	100.00000	68.50385			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	68.26633	100.00000	68.10094			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	74.64422	100.00000	74.47810			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	70.34629	100.00000	70.19227			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	71.28685	100.00000	71.12821			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	61.71537	100.00000	61.57879			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	101.76276	100.00000	101.49282			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.13845	100.00000	16.10292			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.64828	100.00000	44.53893			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	15.84345	100.00000	15.80506			200,000,000,000.00	2,000,000	9,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	91.00173	100.00000	90.78506			1,240,000,000,000.00	12,400,000	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ017On	28/09/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	55.39352	100.00000	55.25933			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	27.08686	100.00000	27.02124			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	94.53716	100.00000	94.29783			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	62.07556	100.00000	61.92519		10,000,000,000,000.00	100,000,000	50,000,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	29.90650	100.00000	29.83405			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	83.82716	100.00000	83.63793			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	19.83381	100.00000	19.78576			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	15.99779	100.00000	15.94784			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	66.83950	100.00000	66.67580			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	67.06327	100.00000	66.89903			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	32.96188	100.00000	32.88116			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	82.57010	100.00000	82.38701			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	93.06510	100.00000	92.83417			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.75173	100.00000	30.67641			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	63.60226	100.00000	63.44818			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.79264	100.00000	30.71804			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	26.82592	100.00000	26.76093			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	14.82511	100.00000	14.78920			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.65043	100.00000	17.60767			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.76569	100.00000	3.75656			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.05692	8.00000	102.03504			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	88.42114	100.00000	88.21259			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	21.92235	100.00000	21.86924			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.17745	100.00000	24.12394			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.23236	100.00000	24.17872			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.09746	100.00000	12.07069			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.03250	100.00000	8.01483			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	7.90304	100.00000	7.88564			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.46578	8.59000	102.44224			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.37278	9.34000	100.34789			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.39893	10.01000	100.37229			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	22.91011	100.00000	22.85940		33,520,000,000,000.00	335,200,000	100,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.57977	100.00000	12.54930			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On	20/12/2018	Spot Bond			100.00000	7.70264	100.00000	7.68397			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.17301	100.00000	11.14593			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	18.32975	100.00000	18.28941			0.00	0	15,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.74360	100.00000	16.69132			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.18145	8.78500	101.15769			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	61.63030	100.00000	61.48100			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.07737	8.00000	101.05570			0.00	0	9,800,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	28.36441	100.00000	28.30199			0.00	0	2,900,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	17.58662	100.00000	17.54790		7,760,000,000,000.00	77,600,000	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	11.87018	100.00000	11.84405			0.00	0	3,600,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	42.20877	100.00000	42.11536			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.07457	100.00000	0.07439			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07457	100.00000	0.07439			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.09356	100.00000	7.07638			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.18174	100.00000	7.16434			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.26992	100.00000	7.25230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020	Spot Bond			100.00000	7.34046	100.00000	7.32268			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.45803	100.00000	7.43996			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.51682	100.00000	7.49860			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.58736	100.00000	7.56897			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.76371	100.00000	7.74491			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.88129	100.00000	7.86219		80,000,000,000.00	800,000	400,000.00	
N4A408	On	14/08/2020	Spot Bond			100.00000	8.01061	100.00000	7.99121			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.12819	100.00000	8.10849			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.18697	100.00000	8.16714			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.89239	100.00000	8.87085			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.71540	100.00000	9.69186			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07457	100.00000	0.07439			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07457	100.00000	0.07439			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.00812	100.00000	30.93218			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	23.44902	100.00000	23.39158			0.00	0	6,000,000.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	16.95477	100.00000	16.91370			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.53278	100.00000	9.50969			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	89.81690	100.00000	89.60152			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	20.88306	100.00000	20.83709			0.00	0	13,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.00377	100.00000	13.96984			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.54014	100.00000	15.50593			0.00	0	6,200,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02020	100.00000	0.02016			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	54.77798	100.00000	54.64528			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.59084	100.00000	21.54305			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.32742	100.00000	15.29029			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	7.84038	100.00000	7.82138			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	34.35114	100.00000	34.27554			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	27.93831	100.00000	27.87063			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	16.76338	100.00000	16.72647			0.00	0	9,400,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	10.81799	100.00000	10.79179			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	68.65656	100.00000	68.49562			0.00	0	50,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	65.60337	100.00000	65.44269			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	60.93129	100.00000	60.78367			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	99.82345	100.00000	99.55795			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.22004	100.00000	23.17611			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	38.63288	100.00000	38.55978			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45 On	22/09/2014	Spot Bond			100.00000	22.14628	100.00000	22.10438			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.00251	100.00000	20.96278			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	17.77131	100.00000	17.72826			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	59.99882	100.00000	59.85347			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	58.14687	100.00000	58.00601			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	57.96981	100.00000	57.82937			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	57.96981	100.00000	57.82937			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	57.96981	100.00000	57.82937			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.60203	100.00000	16.56181			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.05840	100.00000	16.01949			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	15.73130	100.00000	15.69319			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.31771	100.00000	17.27576			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.71671	100.00000	9.69833			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.63484	100.00000	13.60181			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.57061	100.00000	9.55250			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.17225	100.00000	11.14488			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	11.78608	100.00000	11.75722			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.88433	100.00000	12.85277			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On	13/07/2016			100.00000	11.30671	100.00000	11.27932			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	86.68939	100.00000	86.55622			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	42.18041	100.00000	42.07824			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.17080	100.00000	29.11304			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.07651	100.00000	29.01895			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	9.42787	100.00000	9.38596			0.00	0	0.00
NED10	On	15/08/2012			100.00000	95.22517	100.00000	94.98225			0.00	0	0.00
NED11	On	17/09/2015			100.00000	20.77882	100.00000	20.73308			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	88.15835	100.00000	87.95092			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	74.98896	100.00000	74.84279			0.00	0	0.00
NED6	On	20/09/2013			100.00000	47.82908	100.00000	47.72379			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.67058	100.00000	38.58452			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	7.67499	100.00000	7.65639			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.71460	100.00000	17.67560			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.36423	100.00000	12.33427			0.00	0	0.00
NET41	On	16/02/2013			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
NET44	On	16/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016	Spot Bond			100.00000	8.91530	100.00000	8.89440			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	14.03736	100.00000	14.00612			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.14275	100.00000	12.11334			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.09090	6.82500	101.07231			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.05265	6.58500	101.03472			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	62.53434	100.00000	62.38285			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.52796	100.00000	16.47636			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.37330	100.00000	12.34333			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.10683	6.92500	101.08798			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	62.73705	100.00000	62.58507			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	16.70603	100.00000	16.65387			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	12.60384	100.00000	12.57331			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.17056	7.32500	101.15061			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	63.00733	100.00000	62.85469			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	17.03406	100.00000	16.98087			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	93.31346	100.00000	93.08134			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	63.03267	100.00000	62.87997			0.00	0	0.00
NQF1B7	On	22/11/2012	Spot Bond			100.00000	93.45112	100.00000	93.21865			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9On	22/05/2013	Spot Bond			100.00000	63.25791	100.00000	63.10465			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	93.51995	100.00000	93.28731			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	63.53944	100.00000	63.38552			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	63.90545	100.00000	63.75063			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.28690	100.00000	10.26198			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.31227	8.21500	101.28989			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	49.43517	100.00000	49.31988			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.40506	100.00000	34.32932		24,560,000,000,000.00	245,600,000	122,800,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	14.18881	100.00000	14.15741		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.66485	100.00000	14.63257			0.00	0	0.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.89130	100.00000	6.87515			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.68526	100.00000	13.65498		600,000,000,000.00	6,000,000	5,300,000.00	
NTC09 On	18/04/2013	Spot Bond			100.00000	54.83990	100.00000	54.70705		400,000,000,000.00	4,000,000	2,000,000.00	
NTC10 On	18/04/2014	Spot Bond			100.00000	26.71577	100.00000	26.65106			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	26.57284	100.00000	26.50846			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.90989	100.00000	10.88346			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	18.18691	100.00000	18.14285			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.20302	100.00000	11.17587			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.25050	100.00000	11.22324			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.27899	100.00000	11.25166			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	11.96271	100.00000	11.93374			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	12.72241	100.00000	12.69159			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	17.47051	100.00000	17.42819			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	17.16583	100.00000	17.12784		34,400,000,000,000.00	344,000,000	89,600,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	99.68739	100.00000	99.42296			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	66.99232	100.00000	66.83004			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	33.29117	100.00000	33.21051			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	66.90324	100.00000	66.74116			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	33.05071	100.00000	32.97064			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.85748	100.00000	13.82391			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	99.43501	100.00000	99.17334			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	99.83553	100.00000	99.57281			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.26350	100.00000	11.24219			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.00051	100.00000	16.95932			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.95286	100.00000	3.94329			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02 On 13/06/2013 Spot Bond			100.00000	59.73968	100.00000	59.55112			0.00	0	0.00
PMM03 On 27/09/2012 Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
PNP03 On 21/02/2013 Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
PNP05 On 21/08/2012 Spot Bond			100.00000	94.61039	100.00000	94.37268			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	28.70114	100.00000	28.63161			0.00	0	0.00
PR2A2B On 15/12/2012 Spot Bond			100.00000	74.71472	100.00000	74.56936			0.00	0	0.00
PR2A3B On 15/12/2012 Spot Bond			100.00000	87.91845	100.00000	87.71206			0.00	0	0.00
PR2A4D On 15/06/2013 Spot Bond			100.00000	58.97415	100.00000	58.83128			0.00	0	0.00
PR2A9D On 15/06/2013 Spot Bond			100.00000	59.13353	100.00000	58.99027			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	40.63707	100.00000	40.53862			0.00	0	0.00
PR2B1B On 15/12/2012 Spot Bond			100.00000	87.96174	100.00000	87.75526			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	28.84739	100.00000	28.77751			0.00	0	0.00
PR2B2B On 15/12/2012 Spot Bond			100.00000	74.87658	100.00000	74.73091			0.00	0	0.00
PR2B4D On 15/06/2013 Spot Bond			100.00000	59.39914	100.00000	59.25524			0.00	0	0.00
PR2B5E On 15/09/2013 Spot Bond			100.00000	40.71026	100.00000	40.61163			0.00	0	0.00
PR2C1B On 15/12/2012 Spot Bond			100.00000	88.03751	100.00000	87.83084			0.00	0	0.00
PR2C1F On 15/06/2014 Spot Bond			100.00000	29.17431	100.00000	29.10364			0.00	0	0.00
PR2C4D On 15/06/2013 Spot Bond			100.00000	59.87726	100.00000	59.73220			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On	15/12/2012			100.00000	88.23233	100.00000	88.02521			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	29.53564	100.00000	29.46409			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	60.30225	100.00000	60.15616			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	31.03513	100.00000	30.95994		90,000,000,000.00		900,000	450,000.00
PRP1A3	On	01/10/2012			100.00000	84.61563	100.00000	84.42287			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	84.63646	100.00000	84.44367			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	84.71979	100.00000	84.52681			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.42148	100.00000	17.38313			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00188	100.00000	0.00187			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.70000	126.87319	5.73000	126.75659		347,456,370,149,700.00		957,257,921	18,696,672,487.00
R158P	On	15/09/2015			100.00000	7.74288	100.00000	7.72583			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.44128	100.00000	3.43370			0.00	0	0.00
R179	On	01/08/2013			100.00000	53.54911	100.00000	53.42995			0.00	0	0.00
R186	On	21/12/2026			7.42000	127.81242	7.53000	126.65169		246,521,345,560,980.00		223,901,019	14,076,426,965.00
R187P	On	21/12/2026			100.00000	0.00083	100.00000	0.00083			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
R189	On	31/03/2013			218.58951	80.53179	218.93672	80.10791		116,508,208,830,000.00		533,000,000	1,420,677,277.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.85000	260.64794	1.91000	259.20541			1,164,112,500,000.00	629,250,000	271,920,000.00
R201	On	21/12/2014	Spot Bond			4.88000	109.42245	4.85500	109.46765			59,004,506,907,280.00	091,087,481	2,366,372,958.00
R202	On	07/12/2033	Spot Bond			2.38000	189.19069	2.38000	189.15362			7,291,483,691,800.00	063,648,610	1,827,902,450.00
R2023	On	28/02/2023	Spot Bond			8.00000	99.74625	8.00000	99.69038			44,071,200,000,000.00	508,900,000	2,226,450,000.00
R203	On	15/09/2017	Spot Bond			6.12000	112.13003	6.19000	111.78942			67,545,813,581,280.00	036,897,644	6,967,140,100.00
R204	On	21/12/2018	Spot Bond			6.44000	108.72443	6.50000	108.37924			74,929,997,638,440.00	635,092,801	5,163,780,774.00
R2048	On	28/02/2048	Spot Bond			8.75000	101.43756	8.75000	101.36864			11,865,000,000,000.00	356,000,000	763,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	26.61801	100.00000	26.55352			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.91500	103.76288	4.91500	103.74919			31,889,694,685,000.00	488,239,000	3,974,834,500.00
R207	On	15/01/2020	Spot Bond			6.65000	103.59066	6.73000	103.09763			88,555,833,255,750.00	316,666,655	5,269,473,800.00
R208	On	31/03/2021	Spot Bond			6.78000	101.83899	6.86500	101.27105			154,956,622,020,000.00	854,959,000	8,273,019,317.00
R209	On	31/03/2036	Spot Bond			8.00000	83.41525	8.13500	82.19333			145,448,288,000,000.00	181,036,000	8,852,010,006.00
R210	On	31/03/2028	Spot Bond			2.30000	144.17078	2.37000	142.85721			832,600,000,000.00	362,000,000	373,200,000.00
R211	On	31/01/2017	Spot Bond			0.73000	121.35681	0.73000	121.33846			448,220,000,000.00	614,000,000	1,764,000,000.00
R212	On	31/01/2022	Spot Bond			1.82000	121.47935	1.89000	120.75184			4,747,470,000,000.00	608,500,000	1,060,116,000.00
R213	On	28/02/2031	Spot Bond			7.86500	94.31189	7.97500	93.29972			56,105,342,750,600.00	133,546,440	2,911,389,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.50302	6.50000	102.48530			68,190,752,500,000.00	490,885,000	5,272,169,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	58.79748	100.00000	58.66806			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.19832	100.00000	39.11204			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.13221	100.00000	26.07469			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.42148	100.00000	17.38313			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.61432	100.00000	11.58875			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.74288	100.00000	7.72583			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.16192	100.00000	5.15056			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.44128	100.00000	3.43370			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	47.39392	100.00000	47.28903			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	31.59595	100.00000	31.52602			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.06397	100.00000	21.01735			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.04264	100.00000	14.01156			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.36176	100.00000	9.34104			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.24117	100.00000	6.22736			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.16078	100.00000	4.15157			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.77386	100.00000	2.76772			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.84924	100.00000	1.84514			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	1.23282	100.00000	1.23010			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.82188	100.00000	0.82006			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.54792	100.00000	0.54671			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.36528	100.00000	0.36447			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24352	100.00000	0.24298			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16235	100.00000	0.16199			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10823	100.00000	0.10799			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07215	100.00000	0.07199			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04810	100.00000	0.04800			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03207	100.00000	0.03200			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02138	100.00000	0.02133			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01425	100.00000	0.01422			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00950	100.00000	0.00948			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00633	100.00000	0.00632			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00422	100.00000	0.00421			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00282	100.00000	0.00281			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00188	100.00000	0.00187			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00125	100.00000	0.00125			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	0.00083	100.00000	0.00083			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00056	100.00000	0.00055			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	31.65684	100.00000	31.58015			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	55.58123	100.00000	55.44657			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.61921	100.00000	12.58864			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.03559	100.00000	17.97928			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	90.49584	100.00000	90.27725			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	89.38711	100.00000	89.17428			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	61.29980	100.00000	61.10843			0.00	0	3,000,000.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	61.09568	100.00000	60.90071			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	15.73365	100.00000	15.69554			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	90.96278	100.00000	90.74306			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	87.77056	100.00000	87.56597			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	81.69488	100.00000	81.51533			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	19.70749	100.00000	19.65974			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.46997	5.87500	102.45395			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	96.33193	100.00000	96.08555			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	29.74807	100.00000	29.67600			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			100.00000	63.13156	100.00000	62.97863			0.00	0	0.00
RP002	On	28/02/2013			100.00000	63.48965	100.00000	63.33586			0.00	0	0.00
RP004	On	25/11/2014			100.00000	26.10999	100.00000	26.04673			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.92561	100.00000	13.89804			0.00	0	0.00
RP006	On	30/04/2019			100.00000	14.68193	100.00000	14.64636			0.00	0	0.00
RP007	On	30/04/2016			100.00000	16.72950	100.00000	16.68897			0.00	0	0.00
RP008	On	30/04/2016			100.00000	16.72950	100.00000	16.68897			0.00	0	0.00
RP009	On	16/07/2013			100.00000	45.23490	100.00000	45.03598			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	31.05824	100.00000	30.98300			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	23.72229	100.00000	23.67533			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	15.37441	100.00000	15.33717			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	99.97153	5.25000	99.95730			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.42697	100.00000	0.42594			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	87.11217	100.00000	86.90476		200,000,000,000.00	2,000,000	1,000,000.00	
RPP03U	On	10/10/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.32393	100.00000	2.31830			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	83.33333	100.00000	63.26693			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	103.38431	100.00000	103.11008			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.24456	100.00000	12.21745			0.00	0	5,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	93.90703	100.00000	93.67168			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	14.89834	100.00000	14.86554		4,720,000,000,000.00	47,200,000	32,600,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	11.31239	100.00000	11.28499			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.40366	8.00000	108.38044		480,000,000,000.00	60,000,000	15,000,000.00	
SBK15	On	23/01/2022	Spot Bond			100.00000	7.56334	100.00000	7.54482			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.38361	100.00000	8.36329			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	19.91436	100.00000	19.87053			0.00	0	17,700,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	61.28907	100.00000	61.15343			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.38975	100.00000	11.36454			0.00	0	7,100,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	121.90042	5.75000	121.86555			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	42.16781	100.00000	42.07499			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	58.97492	100.00000	58.84439			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	61.21742	100.00000	61.08267			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.31756	100.00000	12.29045			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.55732	100.00000	24.50327			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	61.27679	100.00000	61.14118			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.49465	100.00000	8.47406			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.30864	100.00000	30.23521			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.46931	100.00000	22.41488			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.88954	100.00000	9.86558			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	57.47699	100.00000	57.33776			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.15031	100.00000	44.04335			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.96598	100.00000	12.93743			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.35951	100.00000	31.28354			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.76335	100.00000	10.73699			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.97989	100.00000	7.96057			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.81825	100.00000	0.81644			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.43668	100.00000	8.41624			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.87210	100.00000	10.84804			0.00	0	50,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.77418	10.05000	101.74707			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.30412	100.00000	8.27820			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.84355	100.00000	16.80275		1,000,000,000,000.00	10,000,000	0	5,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	8.98809	100.00000	8.96002			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.78085	100.00000	7.75655			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.87082	8.00000	106.85554			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.27820	100.00000	9.25778			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.97199	100.00000	9.95004			0.00	0	800,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	65.28401	100.00000	65.14031			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.30858	100.00000	15.27488			0.00	0	2,800,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	56.31748	100.00000	56.18614			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.05904	100.00000	6.04563			0.00	0	2,500,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	6.13402	100.00000	6.12037			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.98395	100.00000	10.95734			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.45131	100.00000	2.44537			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.03922	100.00000	0.03912			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	100.19346	6.50000	100.18172			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.85226	100.00000	10.82597			0.00	0	72,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	53.87543	100.00000	53.74491			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.63273	100.00000	16.59244			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.78309	8.75000	101.76710			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.44648	100.00000	51.33199			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	16.97351	100.00000	16.93574		4,920,000,000,000.00	49,200,000	8,200,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.22821	100.00000	52.11262			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.31756	100.00000	12.29045		2,000,000,000,000.00	20,000,000	10,000,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.33387	100.00000	22.27977			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.51878	100.00000	10.49330			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.84624	100.00000	13.81269			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.14599	100.00000	9.12384			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	13.81327	100.00000	13.78269			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	14.15648	100.00000	16.78987			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.05878	100.00000	10.03442			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.62890	100.00000	9.60557			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.26662	100.00000	8.24052			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.48556	100.00000	8.46367			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.69661	6.75000	101.67350			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	21.90669	100.00000	21.87227			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.09681	7.25000	100.07744			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.14923	100.00000	11.11443			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.86432	8.75000	98.80790			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	101.58002	13.50000	101.49159			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867 On	19/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	62.43738	100.00000	62.29882			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN917	On	13/08/2012			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN928	On	19/07/2012			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN929	On	19/07/2012			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	80.57395	100.00000	80.39648		109,800,000,000,000.00	098,000,000	509,000,000.00	
SYN932	On	17/08/2012			100.00000	92.87532	100.00000	100.00000			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.53431	100.00000	22.48443			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	11.51143	100.00000	11.48595		1,400,000,000.00	14,000	14,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	28.69405	100.00000	28.63089			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	34.29827	100.00000	34.22278			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	101.20978	6.27500	101.19266			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	55.35025	100.00000	55.21616			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	54.55058	100.00000	54.41843			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	12.62853	100.00000	12.59760			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.18016	8.00000	102.15813			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.76366	6.27000	100.74664			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.11179	100.00000	29.05415			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.30023	100.00000	44.16192			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	6.99360	100.00000	6.97177			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.19486	100.00000	7.17239			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.86458	100.00000	7.84727			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.62755	100.00000	7.60374			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.55333	100.00000	8.52662			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.37717	100.00000	12.33852			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	81.44915	100.00000	81.27053			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.41904	100.00000	10.39381			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	81.38899	100.00000	81.21050			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	82.19720	100.00000	82.01694			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	81.55945	100.00000	81.38059			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	81.78005	100.00000	81.60072			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.36078	100.00000	6.34537			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	6.81297	100.00000	6.79647			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.11442	100.00000	7.09720			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	7.71734	100.00000	7.69865			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.11929	100.00000	8.09962			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	12.37991	100.00000	12.34991			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	10.11366	100.00000	10.08915			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	12.12415	100.00000	12.09478			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	10.37057	100.00000	10.34545			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	6.98379	100.00000	6.96688			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.08428	100.00000	7.06713			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.13452	100.00000	7.11724			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.21545	100.00000	10.19071			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.37057	100.00000	10.34545			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	10.90380	100.00000	10.87738			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.63695	100.00000	7.61845			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	10.90380	100.00000	10.87738			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	11.67941	100.00000	11.65111			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	8.64182	100.00000	8.62088			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	11.63093	100.00000	11.60276			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.50896	100.00000	15.47139			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	12.66127	100.00000	12.63060			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	15.65438	100.00000	15.61647			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	39.19929	100.00000	39.10433			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	23.54629	100.00000	23.49418			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.40051	6.00000	102.38421			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.93774	100.00000	11.91146		204,860,000,000,000.00	048,600,000	1,024,300,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	13.94947	100.00000	13.91876			76,103,200,000,000.00	761,032,000	284,100,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.75028	100.00000	12.72221			88,283,100,000,000.00	882,831,000	150,675,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.33096	100.00000	13.30130			50,100,000,000,000.00	501,000,000	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.31634	100.00000	10.29364			2,440,000,000,000.00	24,400,000	23,800,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.70596	10.00000	99.67927			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.71327	9.75000	99.68724			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.71997	100.00000	9.69491			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	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			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.64913	100.00000	14.61688			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	78.55710	100.00000	78.39678		400,000,000,000.00	4,000,000	2,000,000.00	
UTR041	On	19/04/2014	Spot Bond			100.00000	26.82534	100.00000	26.76036			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.09500	100.00000	11.06812			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.01469	100.00000	16.97347			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	14.97930	100.00000	14.94634			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	96.77876	100.00000	96.52868			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.86183	100.00000	44.75315			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	96.80855	100.00000	96.55840			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.88690	100.00000	44.78269			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	96.91580	100.00000	96.66537			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.34452	100.00000	45.23468			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.64946	100.00000	17.59436			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.03646	100.00000	11.99888			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.58002	100.00000	9.55011			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD004	On	28/08/2012	Spot Bond			100.00000	92.92141	100.00000	92.69197			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	17.80699	100.00000	17.76779		12,603,100,000,000.00	126,031,000	63,055,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	14.87318	100.00000	14.83813		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	19.09372	100.00000	19.05168		2,840,000,000,000.00	28,400,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	11.88855	100.00000	11.86238		5,641,000,000,000.00	56,410,000	28,410,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	10.46530	100.00000	10.44227			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.27067	100.00000	10.24806			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.18417	100.00000	10.16175		10,800,000,000,000.00	108,000,000	34,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	40.53592	100.00000	40.44717			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.10081	100.00000	33.02755			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.17472	100.00000	9.15452			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.26064	100.00000	25.20474			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.64312	100.00000	20.59768			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.17609	100.00000	7.16021			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	14.73505	100.00000	14.70262			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.15452	100.00000	9.13437		15,000,000,000,000.00	150,000,000	75,000,000.00	
Z083	On	30/09/2019	Spot Bond			100.00000	0.29229	100.00000	0.29165			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	5.76120	100.00000	5.75030			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02320	100.00000	0.02315			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.76120	100.00000	5.75030			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.78726	100.00000	11.76496			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.09413	100.00000	11.07314			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On	21/09/2015	Spot Bond			100.00000	11.09413	100.00000	11.07314			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.94006	100.00000	9.92126			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.42902	100.00000	7.41492			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.60385	100.00000	6.59133			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.60385	100.00000	6.59133			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.25000	100.00000	6.23770			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.89148	100.00000	5.87989			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.53169	100.00000	5.52081			0.00	0	0.00

**Total for j-Bonds :** ,647,736,318,170,830.00 ,306,986,421 101,546,609,974.00

**Grand Total:** 17,736,907,238,550.00 107,038,719 01,548,025,281.00