



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 07/08/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.18660	8.18660	8.19500	8.19500		15.81	38,689,871.60	4,726	245,067.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,047.18030	1.04718	1,038.719	18.16	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.18030	0.00218	2.119	18.16	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			899.13400	0.89913	890.626	17.29	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			4.13400	0.00413	4.026	17.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			801.30560	0.80131	792.755	16.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			6.30560	0.00631	6.155	16.71	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			14.61190	0.01461	13.668	22.98	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,119.61190	1.11961	1,127.068	22.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			26.08130	0.02608	24.559	20.92	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			831.08130	0.83108	837.959	20.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			21.30910	0.02131	20.018	21.61	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			926.30910	0.92631	933.418	21.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			17.56660	0.01757	16.465	22.29	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,022.56660	1.02257	1,029.866	22.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			63.31240	0.06331	60.108	18.13	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			468.31240	0.46831	473.508	18.13	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			44.74480	0.04474	42.319	19.18	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			599.74480	0.59974	605.719	19.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			40.00100	0.04000	37.792	19.53	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			645.00100	0.64500	651.192	19.53	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			104.98740	0.10499	100.374	16.97	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			309.98740	0.30999	313.773	16.97	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			81.51700	0.08152	77.648	17.55	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			386.51700	0.38652	391.048	17.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			71.82870	0.07183	68.304	17.84	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			426.82870	0.42683	431.704	17.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			172.80220	0.17280	166.562	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			177.80220	0.17780	179.962	15.81	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			152.82480	0.15282	146.995	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			207.82480	0.20782	210.395	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			149.08970	0.14909	143.343	16.16	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			214.08970	0.21409	216.743	16.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			354.79830	0.35480	346.693	15.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			59.79830	0.05980	60.093	15.38	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			285.12740	0.28513	277.490	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			90.12740	0.09013	90.890	15.52	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			224.35250	0.22435	217.348	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			129.35250	0.12935	130.748	15.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			705.15370	0.70515	696.579	16.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			10.15370	0.01015	9.979	16.34	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			519.80020	0.51980	511.270	15.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			24.80020	0.02480	24.670	15.60	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			475.59800	0.47560	467.118	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			30.59800	0.03060	30.518	15.42	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28250	8.28250	8.29000	8.29000		16.59	24,251,160.00	2,928	78,593.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			89.14800	0.08915	87.180	21.94	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,299.14800	1.29915	1,304.680	21.94	0.00	0	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			43.67390	0.04367	42.677	25.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,153.67390	2.15367	2,160.177	25.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			22.63690	0.02264	22.061	27.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,832.63690	2.83264	2,839.561	27.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			179.97240	0.17997	176.230	18.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			689.97240	0.68997	693.730	18.79	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			145.12060	0.14512	142.018	19.70	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			855.12060	0.85512	859.518	19.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			130.90290	0.13090	128.083	20.15	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			940.90290	0.94090	945.583	20.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			441.88340	0.44188	435.058	15.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			201.88340	0.20188	202.558	15.74	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			323.24250	0.32324	317.454	16.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			333.24250	0.33324	334.954	16.59	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			226.01820	0.22602	221.517	17.90	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			536.01820	0.53602	539.017	17.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			499.02120	0.49902	491.848	15.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			159.02120	0.15902	159.348	15.41	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			469.73160	0.46973	462.727	15.58	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			179.73160	0.17973	180.227	15.58	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.38220	8.38220	8.38960	8.38960		16.93	1,173,508.00	140	21,060.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			101.33500	0.10133	99.476	24.43	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,261.73500	2.26173	2,267.276	24.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			87.55820	0.08756	85.942	25.40	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,547.95820	2.54796	2,553.742	25.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			250.88410	0.25088	246.767	19.48	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			961.28410	0.96128	964.567	19.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			182.44670	0.18245	179.274	21.07	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,342.84670	1.34285	1,347.074	21.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			122.54740	0.12255	120.333	23.30	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			1,932.94740	1.93295	1,938.133	23.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			622.74910	0.62275	615.656	15.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			233.14910	0.23315	233.456	15.50	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			570.58700	0.57059	563.732	15.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			280.98700	0.28099	281.532	15.86	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.47460	8.47460	8.48120	8.48120		17.16	0.00	0	4,687.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			448.78330	0.44878	442.515	18.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			727.58330	0.72758	727.915	18.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			454.74870	0.45475	448.449	18.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			713.54870	0.71355	713.849	18.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			451.75200	0.45175	445.469	18.08	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			720.55200	0.72055	720.869	18.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.58170	8.58170	8.58380	8.58380		17.86	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			576.42840	0.57643	572.522	18.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			992.62840	0.99263	990.822	18.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			964.49860	0.96450	958.821	16.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			380.69860	0.38070	377.121	16.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89120	8.89120	8.88580	8.88580		19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,395.50320	1.39550	1,396.068	17.10	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			509.70320	0.50970	504.868	17.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.20070	9.20070	9.18780	9.18780		20.18	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.18660	8.18660	8.19500	8.19500		15.81	81,866.00	10	1,096.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			8,360.73390	0.08361	7,966.834	17.49	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			37,860.73390	0.37861	38,306.834	17.49	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			6,331.23560	0.06331	6,010.837	18.13	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			46,831.23560	0.46831	47,350.837	18.13	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.28250	8.28250	8.29000	8.29000		16.59	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			22,868.13960	0.22868	22,413.851	17.85	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			52,868.13960	0.52868	53,163.851	17.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.38220	8.38220	8.38960	8.38960			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			30,040.00000	0.30040	30,780.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.47460	8.47460	8.48120	8.48120		17.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			44,878.32780	0.44878	44,251.475	18.11	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			72,758.32780	0.72758	72,791.475	18.11	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			45,474.86790	0.45475	44,844.859	18.05	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			71,354.86790	0.71355	71,384.859	18.05	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			45,175.19630	0.45175	44,546.919	18.08	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			72,055.19630	0.72055	72,086.919	18.08	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.80760	12.80760	12.77720	12.77720		12.93	832,494.00	65	12,623.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,431.26450	1.43126	1,460.895	16.43	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			4.06450	0.00406	3.295	16.43	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			661.76120	0.66176	686.514	12.88	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			34.56120	0.03456	28.914	12.88	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			53.97820	0.05398	57.524	14.98	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			726.77820	0.72678	699.924	14.98	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			22.12840	0.02213	23.649	16.11	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,094.92840	1.09493	1,066.049	16.11	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.95690	12.95690	12.92470	12.92470		13.65	0.00	0	1,440.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			204.48370	0.20448	208.952	15.64	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			979.78370	0.97978	952.052	15.64	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			131.67790	0.13168	134.398	16.93	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,406.97790	1.40698	1,377.498	16.93	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			277.74720	0.27775	283.563	14.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			723.04720	0.72305	696.663	14.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			234.75480	0.23475	239.868	15.25	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			860.05480	0.86005	832.968	15.25	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.11190	13.11190	13.07950	13.07950		15.59	0.00	0	2,356.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			681.79050	0.68179	693.380	22.97	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,302.29050	1.30229	1,281.480	22.97	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			611.96720	0.61197	622.577	22.97	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,432.46720	1.43247	1,410.677	22.97	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			462.21450	0.46221	470.591	22.97	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,782.71450	1.78271	1,758.691	22.97	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			745.91750	0.74592	758.375	22.97	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,196.41750	1.19642	1,176.475	22.97	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10410	0.10410	0.10470	0.10470		18.23	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			99.45110	0.00099	86.130	20.32	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			629.45110	0.00629	676.130	20.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10540	0.10540	0.10610	0.10610		20.33	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			347.17000	0.00347	321.026	20.33	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			737.17000	0.00737	781.026	20.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.17020	10.17020	10.17110	10.17110		11.95	0.00	0	25,803.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			732.56660	0.73257	730.624	13.69	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			11.46660	0.01147	10.424	13.69	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			457.61820	0.45762	454.401	12.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			36.51820	0.03652	34.201	12.49	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			337.78920	0.33779	333.979	12.29	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			66.68920	0.06669	63.779	12.29	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			154.37180	0.15437	150.294	12.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			183.27180	0.18327	180.094	12.10	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			8.81420	0.00881	7.572	15.77	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,037.71420	1.03771	1,037.372	15.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			7.61290	0.00761	6.525	15.95	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,086.51290	1.08651	1,086.325	15.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.30140	10.30140	10.30130	10.30130		13.17	0.00	0	52,964.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			137.19920	0.13720	133.221	15.29	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			835.89920	0.83590	831.821	15.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			122.24630	0.12225	118.441	15.62	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			920.94630	0.92095	917.041	15.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			79.02320	0.07902	75.822	16.91	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,277.72320	1.27772	1,274.422	16.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			288.32360	0.28832	283.432	13.46	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			387.02360	0.38702	382.032	13.46	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			169.82120	0.16982	165.564	14.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			688.52120	0.68852	684.164	14.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			145.47310	0.14547	141.414	15.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			794.17310	0.79417	790.014	15.13	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			858.75180	0.85875	854.382	12.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			57.45180	0.05745	52.982	12.62	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			327.20740	0.32721	322.291	13.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			325.90740	0.32591	320.891	13.17	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.43990	10.43990	10.43960	10.43960		13.70	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			281.02630	0.28103	278.146	14.96	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			811.42630	0.81143	808.246	14.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.72640	10.72640	10.72170	10.72170		14.55	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			554.85780	0.55486	561.911	15.29	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,033.15780	1.03316	1,035.511	15.29	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.94859	104.94859	104.94859	104.94859			0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.87017	106.87017	106.89432	106.89432			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,904.32000	6.90432	6,880.170		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,894.32000	6.89432	6,870.170		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,884.32000	6.88432	6,860.170		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	02/08/2012	Bond Future			102.58693	102.58693	102.58693	102.58693			0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.10078	104.10078	104.11951	104.11951			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,129.51000	5.12951	5,110.780		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,119.51000	5.11951	5,100.780		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,109.51000	5.10951	5,090.780		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			109.27964	109.27964	109.27964	109.27964			0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.09691	111.09691	111.11658	111.11658			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,126.58000	7.12658	7,106.910		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,116.58000	7.11658	7,096.910		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,106.58000	7.10658	7,086.910		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			471.78800	471.78800	474.72400	474.72400			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			478.56500	478.56500	481.54200	481.54200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			424.22900	424.22900	426.54300	426.54300			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			430.32300	430.32300	432.66900	432.66900			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.61810	8.61810	8.63340	8.63340		11.90	0.00	0	7,949.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			270.11100	0.27011	259.132	12.12	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			56.71100	0.05671	61.032	12.12	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.65040	8.65040	8.66560	8.66560		12.53	0.00	0	9,894.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			368.07490	0.36807	360.162	12.51	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			162.47490	0.16247	169.762	12.51	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.68460	8.68460	8.69860	8.69860		12.85	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			438.69430	0.43869	432.988	12.63	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			250.09430	0.25009	258.388	12.63	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.72960	8.72960	8.74600	8.74600		14.24	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.20570	8.20570	8.19220	8.19220		11.34	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			95.31510	0.09532	99.542	11.73	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			173.11510	0.17312	163.842	11.73	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.28490	8.28490	8.27080	8.27080		11.99	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			204.31610	0.20432	209.265	12.19	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			283.51610	0.28352	274.365	12.19	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.25550	0.25550	0.25190	0.25190			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.02320	0.02320	0.02420	0.02420			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.21250	0.21250	0.20810	0.20810			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02880	0.02880	0.02920	0.02920			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.23630	0.23630	0.25420	0.25420			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.06770	0.06770	0.06310	0.06310			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.09500	0.09500	0.09560	0.09560			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.47010	8.47010	8.47560	8.47560		12.93	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			42.21330	0.04221	39.604	15.52	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			476.61330	0.47661	479.504	15.52	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.58970	8.58970	8.59480	8.59480		15.00	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			179.29990	0.17930	172.853	16.91	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			624.49990	0.62450	623.153	16.91	0.00	0	0.00
DAAU On	10/08/2012	Any day expiry			8.14560	8.14560	8.15230	8.15230		17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAU	On	10/08/2012	Any day expiry	8.14	Call			64.70600	0.06471	53.685	17.26	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.14	Put			52.40600	0.05241	48.085	17.26	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.15	Call			59.14180	0.05914	48.228	17.10	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.15	Put			56.84180	0.05684	52.628	17.10	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.16	Call			54.76550	0.05477	43.992	17.25	0.00	12,950	0.00
DAAU	On	10/08/2012	Any day expiry	8.16	Put			62.46550	0.06247	58.392	17.25	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry			6.68220	6.68220	6.69200	6.69200		16.27	0.00	13,000	0.00
DANZ	On	07/08/2012	Any day expiry	6.64	Call			58.92610	0.05893	42.200	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.64	Put			6.92610	0.00693	0.000	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Call			50.89400	0.05089	32.200	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Put			8.89400	0.00889	0.000	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Call			43.31790	0.04332	22.200	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Put			11.31790	0.01132	0.000	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Call			23.97660	0.02398	0.000	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Put			21.97660	0.02198	7.800	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.71	Call			15.21670	0.01522	0.000	16.27	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.71	Put			33.21670	0.03322	27.800	16.27	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.16740	8.16740	8.17560	8.17560		15.68	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			778.00000	0.77800	770.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	3.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			469.00000	0.46900	461.000	16.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			13.00000	0.01300	14.000	16.24	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			100.00000	0.10000	94.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			174.00000	0.17400	177.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			37.00000	0.03700	34.000	16.99	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			371.00000	0.37100	377.000	16.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.19890	8.19890	8.20700	8.20700		15.97	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			182.00000	0.18200	177.000	16.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			225.00000	0.22500	228.000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.51	Call			104.00000	0.10400	100.000	17.62	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			407.00000	0.40700	411.000	17.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			817.00000	0.81700	809.000	16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			10.00000	0.01000	10.000	16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			523.00000	0.52300	516.000	15.49	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			36.00000	0.03600	37.000	15.49	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.23520	8.23520	8.24270	8.24270		16.03	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			582.00000	0.58200	576.000	15.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			59.00000	0.05900	61.000	15.15	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			256.00000	0.25600	251.000	16.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			263.00000	0.26300	266.000	16.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			170.00000	0.17000	166.000	17.54	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			437.00000	0.43700	441.000	17.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			863.00000	0.86300	856.000	15.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			20.00000	0.02000	21.000	15.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.26750	8.26750	8.27490	8.27490		16.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			636.00000	0.63600	629.000	15.20	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			81.00000	0.08100	82.000	15.20	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			226.00000	0.22600	222.000	17.52	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			461.00000	0.46100	465.000	17.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.29640	8.29640	8.30390	8.30390		16.55	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			273.00000	0.27300	267.000	17.44	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			479.00000	0.47900	481.000	17.44	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			682.00000	0.68200	675.000	15.23	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			98.00000	0.09800	99.000	15.23	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			107.39036	107.39036	107.39036	107.39036			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			1,400.36000	1.40036	1,400.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			1,390.36000	1.39036	1,390.360		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			1,380.36000	1.38036	1,380.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.58500	92.44746	8.58500	92.44746			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.65702	89.97811	8.58261	90.63339			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			5,220.50000	5.22050	4,565.220		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.74890	91.27057	8.67209	91.93508			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			1,160.85000	1.16085	1,825.360		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			1,072.16000	1.07216	1,736.670		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			983.60000	0.98360	1,648.110		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			423.93700	423.93700	426.29900	426.29900			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			223,390.00000	22.33900	199,770.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			430.21100	430.21100	432.48300	432.48300			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			5,070.00000	0.50700	27,790.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			5,170.00000	0.51700	27,890.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	433.01	Put			5,270.00000	0.52700	27,990.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.58100	185.58100	185.60800	185.60800			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.24700	188.24700	188.27400	188.27400			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			501.89500	501.89500	501.89500	501.89500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			508.87400	508.87400	508.87400	508.87400			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.03000	94.97000	5.03000	94.97000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.96000	95.04000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.90000	95.10000	4.89000	95.11000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.85000	95.15000	4.84000	95.16000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.85000	95.15000	4.84000	95.16000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.85000	95.15000	4.84000	95.16000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.93000	95.07000	4.90000	95.10000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.04000	94.96000	5.02000	94.98000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.17000	94.83000	5.15000	94.85000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.32000	94.68000	5.30000	94.70000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.54000	94.46000	5.43000	94.57000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2012			6.67370	6.67370	6.71290	6.71290		10.79	0.00	0	0.00
NZ\$ / R	On	17/09/2012	6.59	Call			172.42800	0.17243	144.337	10.92	0.00	0	0.00
NZ\$ / R	On	17/09/2012	6.59	Put			49.52800	0.04953	60.637	10.92	0.00	0	0.00
NZ\$ / R	On	14/12/2012			6.72610	6.72610	6.76500	6.76500		12.04	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Call			268.21590	0.26822	242.604	12.04	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Put			133.21590	0.13322	146.504	12.04	0.00	0	0.00
R023	On	01/11/2012			6.98834	106.95161	6.99015	106.93800			0.00	0	561.00
R023	On	01/11/2012	7.04	Call			374.11000	0.37411	387.720		0.00	0	0.00
R023	On	01/11/2012	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.05	Call			448.95000	0.44895	462.560		0.00	0	0.00
R023	On	01/11/2012	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.06	Call			523.72000	0.52372	537.330		0.00	0	0.00
R023	On	01/11/2012	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013			7.05237	108.48792	7.05428	108.47391			0.00	0	0.00
R023	On	07/02/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.04	Put			104.82000	0.10482	90.810		0.00	0	0.00
R023	On	07/02/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.05	Put			31.40000	0.03140	17.390		0.00	0	0.00
R023	On	07/02/2013	7.06	Call			41.95000	0.04195	55.960		0.00	0	0.00
R023	On	07/02/2013	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013			7.09517	105.99015	7.09705	105.97663			0.00	0	0.00
R023	On	02/05/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.04	Put			411.17000	0.41117	397.650		0.00	0	0.00
R023	On	02/05/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.05	Put			338.95000	0.33895	325.430		0.00	0	0.00
R023	On	02/05/2013	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.06	Put			266.79000	0.26679	253.270		0.00	0	0.00
R157	On	02/08/2012			5.51500	127.81400	5.51500	127.81400		2.32	0.00	0	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	01/11/2012	Bond Future			5.59045	122.53664	5.47569	122.87454		2.39	130,869,131.52	1,068	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,135.57000	1.13557	898.720	2.45	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			242.19000	0.24219	343.240	2.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,274.51000	2.27451	1,963.930	2.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			46.61000	0.04661	73.930	2.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.62157	124.29682	5.49273	124.63932		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,267.41000	2.26741	1,987.290	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			194.22000	0.19422	256.600	2.46	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.60864	119.11663	5.46499	119.46444		2.65	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			935.19000	0.93519	782.140	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,238.91000	1.23891	1,433.670	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			946.62000	0.94662	792.320	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,226.00000	1.22600	1,419.510	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			958.12000	0.95812	802.590	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,213.17000	1.21317	1,405.450	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.33500	129.15625	7.33500	129.15625		11.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.40804	130.73849	7.33273	131.51386		11.57	0.00	0	34,190.00
R186	On	01/11/2012	Bond Future	7.82	Call			6,048.55000	6.04855	5,462.440	11.85	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,146.92000	1.14692	1,336.180	11.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,419.89000	7.41989	6,782.250	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			774.74000	0.77474	912.470	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,541.42000	11.54142	10,815.150	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			233.99000	0.23399	283.090	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,246.47000	14.24647	13,492.160	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			88.87000	0.08887	109.930	12.44	0.00	0	1,858.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future			7.47611	127.32570	7.39814	128.11190		12.19	96,767,532.00	760	1,750.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,654.13000	2.65413	2,362.620	11.94	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,777.64000	6.77764	7,272.330	11.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,374.42000	11.37442	10,721.680	13.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,141.77000	1.14177	1,275.230	13.00	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.52773	128.98994	7.44727	129.78733		12.93	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,454.34000	5.45434	5,048.960	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,026.24000	6.02624	6,418.250	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,502.52000	5.50252	5,094.910	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,974.30000	5.97430	6,364.080	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,550.93000	5.55093	5,141.100	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,922.70000	5.92270	6,310.260	12.89	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.74404	218.74404	218.74404	218.74404			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.63736	214.63736	214.71056	214.71056			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,279.44000	4.27944	4,352.640		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,289.44000	4.28944	4,362.640		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,299.44000	4.29944	4,372.640		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			268.42809	268.42809	268.42809	268.42809			0.00	0	0.00
R197	On	01/11/2012	Bond Future			273.05399	273.05399	273.11652	273.11652			0.00	0	5,528.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future	266.99	Call			6,126.52000	6.12652	6,063.990		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			6,116.52000	6.11652	6,053.990		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			6,106.52000	6.10652	6,043.990		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.97500	109.46073	4.97500	109.46073		1.64	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.97202	110.81257	4.85269	111.06215		1.54	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			670.91000	0.67091	497.240	1.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			133.68000	0.13368	209.590	1.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.90754	107.99537	4.76959	108.24831		1.51	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			692.21000	0.69221	542.160	1.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			306.72000	0.30672	409.610	1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.78529	109.40695	4.62587	109.66394		1.61	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			231.93000	0.23193	170.850	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,183.57000	1.18357	1,379.480	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			236.48000	0.23648	174.480	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,171.79000	1.17179	1,366.780	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			241.09000	0.24109	178.170	1.57	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,160.06000	1.16006	1,354.130	1.57	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			196.99006	196.99006	196.99006	196.99006			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.29448	200.29448	200.33037	200.33037			101,349,006.88	506	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,340.37000	8.34037	8,304.480		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,330.37000	8.33037	8,294.480		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			8,320.37000	8.32037	8,284.480		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			5.91500	113.40291	5.91500	113.40291		4.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.00341	110.51615	5.88276	111.04781		4.54	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,313.89000	4.31389	3,812.280		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			54.52000	0.05452	84.570		0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.05058	112.10366	5.92140	112.64270		4.77	97,530,184.20	870	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,958.29000	1.95829	1,652.190		0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,172.40000	1.17240	1,405.340		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,473.04000	4.47304	4,017.930		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			309.65000	0.30965	393.580		0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.07030	109.41005	5.93286	109.95688		5.15	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,849.58000	1.84958	1,587.820		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,020.80000	2.02080	2,305.870		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,869.48000	1.86948	1,605.910		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,000.72000	2.00072	2,283.980		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,889.49000	1.88949	1,624.120		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,980.77000	1.98077	2,262.230		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.20500	110.34510	6.20500	110.34510		5.90	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.28883	111.59075	6.18017	112.16624		5.85	446,363.00	4	3,783.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,438.66000	5.43866	4,897.650		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			81.33000	0.08133	115.810		0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.34071	109.16262	6.22583	109.74615		6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,645.14000	5.64514	5,149.040		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	7.29	Put			384.05000	0.38405	471.480	6.60	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.37289	110.58935	6.25200	111.18124		6.51	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,576.91000	2.57691	2,273.910	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,390.43000	2.39043	2,679.320	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,603.04000	2.60304	2,298.180	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,367.55000	2.36755	2,654.580	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,629.32000	2.62932	2,322.590	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,344.85000	2.34485	2,630.010	6.53	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.06000	103.80602	5.06000	103.80602		0.90	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.05416	105.10351	4.92540	105.25383		0.81	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			285.76000	0.28576	201.120	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			140.29000	0.14029	205.970	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.94860	102.84787	4.78110	103.00015		0.71	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			283.06000	0.28306	213.810	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			302.27000	0.30227	385.300	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.69836	104.19228	4.47241	104.34723		0.65	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			102.11000	0.10211	73.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			850.07000	0.85007	976.630	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			103.51000	0.10351	74.810	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			844.52000	0.84452	970.770	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			104.94000	0.10494	75.910	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			839.00000	0.83900	964.920	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.47500	104.96469	6.47500	104.96469		6.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			6.56781	106.09234	6.45999	106.71937		7.25	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,387.22000	6.38722	5,796.440	7.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			94.18000	0.09418	130.430	7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.62543	103.97644	6.51225	104.61227		7.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,631.09000	6.63109	6,082.780	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			399.21000	0.39921	486.730	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.66690	105.33552	6.54861	105.98034		7.77	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,511.53000	2.51153	2,209.200	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,107.94000	3.10794	3,450.430	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,537.66000	2.53766	2,233.300	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,078.98000	3.07898	3,419.440	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,563.95000	2.56395	2,257.560	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,050.22000	3.05022	3,388.650	7.70	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.63000	103.14788	6.63000	103.14788		7.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.71444	100.90260	6.60716	101.58677		8.47	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,395.93000	2.39593	1,977.710	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,107.17000	1.10717	1,373.120	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,730.26000	5.73026	5,117.090	8.98	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			207.90000	0.20790	278.900	8.98	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,825.60000	6.82560	6,185.130	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			118.22000	0.11822	161.920	9.12	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.77279	102.35196	6.66080	103.04583		8.44	131,010,508.80	1,280	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			886.54000	0.88654	718.030	8.16	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,104.22000	5.10422	5,629.580	8.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,172.61000	7.17261	6,581.400	9.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.78	Put			497.42000	0.49742	600.080	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.81269	100.29518	6.69630	100.99874		9.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			3,029.14000	3.02914	2,682.920	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,310.72000	3.31072	3,668.060	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			3,058.90000	3.05890	2,710.520	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,279.59000	3.27959	3,634.770	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,999.53000	2.99953	2,655.480	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,342.06000	3.34206	3,701.570	9.15	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On	02/08/2012	Bond Future			7.97000	84.00889	7.97000	84.00889		16.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.02079	82.05391	7.94589	82.72948		17.51	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			9,081.10000	9.08110	8,472.870	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			391.42000	0.39142	458.760	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.08572	83.23262	8.00873	83.91762		17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,914.84000	9.91484	9,358.310	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,281.53000	1.28153	1,410.000	18.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.13558	81.17742	8.05667	81.87203		19.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			5,210.00000	5.21000	4,848.220	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,804.08000	5.80408	6,136.910	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			5,252.04000	5.25204	4,888.450	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,756.59000	5.75659	6,087.610	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			5,294.23000	5.29423	4,928.840	19.59	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,709.40000	5.70940	6,038.620	19.59	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			150.62905	150.62905	150.62905	150.62905			0.00	0	0.00
R210	On	01/11/2012	Bond Future			151.23483	151.23483	151.26415	151.26415			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			6,274.15000	6.27415	6,244.830		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			6,264.15000	6.26415	6,234.830		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			6,254.15000	6.25415	6,224.830		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			121.14270	121.14270	121.14270	121.14270			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.66089	122.66089	122.69849	122.69849			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			708.49000	0.70849	670.890		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			698.49000	0.69849	660.890		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			688.49000	0.68849	650.890		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			123.49105	123.49105	123.49105	123.49105			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.32072	125.32072	125.34978	125.34978			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,359.78000	3.35978	3,330.720		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	122.00	Call			3,349.78000	3.34978	3,320.720		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,339.78000	3.33978	3,310.720		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			7.76500	95.58148	7.76500	95.58148		14.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.82798	93.29457	7.75297	93.97956		15.25	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,777.59000	2.77759	2,423.440	15.25	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,804.86000	2.80486	3,135.700	15.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			9,363.26000	9.36326	8,741.810	16.37	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			352.78000	0.35278	416.320	16.37	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.89696	94.63467	7.81967	95.32928		15.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			10,209.95000	10.20995	9,638.240	16.40	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,152.75000	1.15275	1,275.650	16.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.94692	92.33481	7.86760	93.03912		17.14	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			5,314.91000	5.31491	4,944.500	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,561.82000	5.56182	5,895.720	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			5,358.14000	5.35814	4,985.890	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,515.48000	5.51548	5,847.540	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			5,401.55000	5.40155	5,027.450	17.07	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,469.44000	5.46944	5,799.650	17.07	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			7.98500	86.21048	7.98500	86.21048			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.03903	84.09876	7.96404	84.81922			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			250.57000	0.25057	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			0.00000	0.00000	469.890		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			346.76000	0.34676	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
R214	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	373.700		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			442.77000	0.44277	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			0.00000	0.00000	277.690		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				1.28190	1.28190	1.28170	1.28170		15.45	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Call			108.29430	0.01083	106.961	16.34	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Put			591.29430	0.05913	587.962	16.34	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.29040	1.29040	1.29030	1.29030		16.14	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			319.10170	0.03191	317.531	16.97	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			816.10170	0.08161	813.531	16.97	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>623,001,626.00</b>	<b>38,307</b>	<b>1 408 794.00</b>

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	10.51918	100.00000	10.44291			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.76319	100.00000	21.61979			0.00	0	1,250,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.44463	100.00000	9.37615			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.39840	5.00000	127.34711			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	99.21061	100.00000	98.44154		3,510,000,000,000.00	35,100,000	19,350,000.00	
AB06	On	27/03/2015	Spot Bond			100.00000	21.96255	100.00000	21.81784		600,000,000.00	6,000	16,040,000.00	
AB07	On	07/03/2014	Spot Bond			100.00000	38.06629	100.00000	37.81548			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	8.72175	100.00000	8.65851			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.81892	100.00000	14.72127			0.00	0	5,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On	22/09/2013	Spot Bond			100.00000	42.32480	100.00000	42.01795			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.41478	100.00000	30.21199			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762			0.00	0	1,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.55904	100.00000	18.42448			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	30.09729	100.00000	29.87909			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.62897	100.00000	11.54465			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.72530	100.00000	8.66203			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.54511	100.00000	8.48316			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.66990	100.00000	8.60704			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.87702	100.00000	26.69993			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.13513	100.00000	18.99640			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	28.96571	100.00000	28.77485			400,000,000.00	4,000	4,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.79607	100.00000	22.63080			6,000,000,000,000.00	60,000,000	60,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.63673	100.00000	18.50162			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.00094	100.00000	10.92119			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	75.69379	100.00000	75.18958			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.61231	100.00000	53.25906			200,000,000.00	2,000	1,769,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	44.05134	100.00000	43.73198			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	68.41090	100.00000	67.91492			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	85.35826	100.00000	84.96124			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	66.66659	100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	38.60803	100.00000	38.35061			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.15719	100.00000	21.01614			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.91887	8.00000	91.85288			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	76.80004	100.00000	76.80001			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.12600	100.00000	19.99339			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.14505	100.00000	16.02800			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.24916	9.58000	101.17105			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.51278	100.00000	11.42932			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	14.36520	100.00000	14.23107		67,620,000,000,000.00	676,200,000	542,000,000.00	
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.06190	4.50000	101.01711			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.62962	100.00000	5.59189			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.14130	100.00000	19.01300			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	4.95813	100.00000	4.92488			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	92.68967	100.00000	92.07170			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.34624	100.00000	5.31042			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.26908	100.00000	2.25622			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.26908	100.00000	2.25622			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.33287	6.82500	101.27698			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.70495	100.00000	6.66686			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.40436	100.00000	12.33312			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.78633	100.00000	10.70813			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.41562	100.00000	11.34969			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.52647	100.00000	22.38324			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.41578	100.00000	10.35595			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.86411	100.00000	9.80730			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.13335	100.00000	20.01707			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.27056	100.00000	19.15896			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On	05/04/2017	Spot Bond			100.00000	10.48861	100.00000	10.39067			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.26714	100.00000	10.17127			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.53861	100.00000	18.43124			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.74899	100.00000	22.64195			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.04794	100.00000	16.87012			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.84166	100.00000	16.74412			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.15692	100.00000	16.06334			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.84788	100.00000	15.75610			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.66231	100.00000	10.55584			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	23.29436	100.00000	22.91962			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	56.77818	100.00000	56.45562			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.17197	100.00000	10.03836			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.82256	100.00000	13.74251			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.68450	100.00000	14.58774			300,000,000.00	3,000	7,909,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.56176	100.00000	20.42628			400,000,000.00	4,000	8,424,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.80387	100.00000	9.73892			500,000,000.00	5,000	5,203,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.38385	100.00000	12.30225			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.92237	100.00000	17.80428			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.03280	100.00000	30.82478			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.34017	4.00000	118.29245			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.65240	100.00000	5.61471			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.13572	100.00000	3.11480			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	56.00041	100.00000	55.59441			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	62.20333	100.00000	61.75236			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	62.53711	100.00000	62.08371			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.33810	100.00000	20.19064			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	46.14902	100.00000	45.81444			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	57.91808	100.00000	57.49817			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	46.14902	100.00000	45.81444			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	55.55652	100.00000	55.15374			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	62.27638	100.00000	61.86605			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	105.50673	13.50000	105.39442			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.87660	100.00000	17.74700			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.16695	100.00000	18.03524			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	22.28990	100.00000	22.12829			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	86.52372	100.00000	85.92286			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On	20/09/2013	Spot Bond			100.00000	42.76436	100.00000	42.45433			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	42.71839	100.00000	42.40867			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.58626	100.00000	17.45875			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.36850	100.00000	1.36075			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	84.09730	100.00000	83.53415			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	84.09730	100.00000	83.53415			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	32.92146	100.00000	32.68279			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	42.14729	100.00000	41.84172			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.84988	100.00000	13.77120			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	83.86676	100.00000	83.30390			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.63203	100.00000	11.56613			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.63203	100.00000	11.56613			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	43.33150	100.00000	43.01735			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.06819	100.00000	14.95894			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.96233	100.00000	15.84659			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.66960	100.00000	14.56324			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.93892	100.00000	14.83061			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.05742	100.00000	14.94825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On	30/07/2017	Spot Bond			100.00000	9.61736	100.00000	9.55399			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.61736	100.00000	9.55399			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.66803	100.00000	9.60434			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.45414	100.00000	14.34936			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.66803	100.00000	9.60434			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.56669	100.00000	9.50365			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.37641	100.00000	22.24964			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.66258	100.00000	22.49829			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	92.22660	100.00000	91.55012			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	42.98663	100.00000	42.67497			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.14446	100.00000	14.04191			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	42.98663	100.00000	42.67497			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	92.22660	100.00000	91.55012			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.40216	100.00000	9.33400			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.39420	100.00000	9.32610			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.40527	100.00000	9.33708			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.17728	100.00000	9.11074			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	42.60342	100.00000	42.29454			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On	20/12/2017	Spot Bond			100.00000	9.63504	100.00000	9.56519			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	86.27120	100.00000	85.67895			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	59.06343	100.00000	58.63522			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	86.27120	100.00000	85.67895			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.55815	100.00000	11.47436			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	30.21242	100.00000	29.99337			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.03706	100.00000	36.79302			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	38.48386	100.00000	38.20486			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.69237	100.00000	7.63660			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.70280	100.00000	7.64696			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.92494	100.00000	6.88560			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	38.92911	100.00000	38.64687			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.81243	100.00000	3.78718			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.66286	100.00000	4.63214			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.81602	100.00000	5.78307			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.96448	100.00000	3.93836			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.11616	100.00000	4.08904			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021	Spot Bond			100.00000	8.91881	100.00000	8.85415			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.37146	100.00000	22.20927			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.37146	100.00000	22.20927			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	38.92911	100.00000	38.64687			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	23.78568	100.00000	23.61322			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.75141	100.00000	22.58646			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.69219	100.00000	22.52768			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.77066	100.00000	8.70708			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.49874	100.00000	11.41537			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.75927	100.00000	8.69576			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.46535	100.00000	9.40298			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	92.40788	100.00000	91.73007			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.51602	100.00000	9.45331			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.75141	100.00000	22.58646			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.64822	100.00000	11.56378			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.92395	100.00000	10.84475			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.95301	100.00000	8.88809			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	51.35815	100.00000	50.98581			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014	Spot Bond			100.00000	28.93039	100.00000	28.75890			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.70427	100.00000	28.53413			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.20856	100.00000	9.15397			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	37.65926	100.00000	37.38623			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.82317	100.00000	15.72938			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.66660	100.00000	15.57373			0.00	0	1,000,000.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.97053	100.00000	15.87587			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.18854	100.00000	9.13407			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.83832	100.00000	8.78593			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.85080	100.00000	15.75685			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.95212	100.00000	15.85756			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.15447	100.00000	11.10227			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.51532	100.00000	13.43521			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.89686	100.00000	15.80263			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.55469	100.00000	32.31867			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.69751	100.00000	21.54020			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.91512	100.00000	29.69824			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.58830	100.00000	12.52908			0.00	0	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	10.20398	100.00000	10.13000			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.44408	1.75000	102.42626			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.08615	100.00000	16.96227			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	80.85251	100.00000	80.34400			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.10699	100.00000	16.98297			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.12534	100.00000	10.05193			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.14565	100.00000	9.07934			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.57138	100.00000	8.50923			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	42.91075	100.00000	42.48228			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.56363	100.00000	23.32834			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	80.56566	100.00000	80.05897			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.77054	100.00000	9.64166			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.73895	100.00000	1.71601			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.73895	100.00000	1.71601			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.30949	100.00000	0.30541			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.07390	100.00000	1.05553			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	78.17582	100.00000	77.69817			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB02S On	14/12/2012	Spot Bond			100.00000	78.15338	100.00000	77.67587			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond			100.00000	65.75659	100.00000	65.32095			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.78082	100.00000	2.76066			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	23.83176	100.00000	23.65898			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	24.62783	100.00000	24.44928			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	25.15854	100.00000	24.97615			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond			100.00000	12.40411	100.00000	12.32238			0.00	0	8,360,000.00
AIR02 On	30/04/2023	Spot Bond			100.00000	14.75426	100.00000	14.65652		920,000,000,000.00	9,200,000	4,600,000.00	
AIR02U On	05/10/2014	Spot Bond			100.00000	23.81811	100.00000	23.64542			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond			100.00000	20.26486	100.00000	20.13133		100,000,000.00	1,000	14,528,000.00	
AIR03U On	26/10/2014	Spot Bond			100.00000	22.86503	100.00000	22.69927			0.00	0	0.00
AIR04U On	26/10/2029	Spot Bond			100.00000	14.75607	100.00000	14.65831			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond			100.00000	5.99604	100.00000	5.95586			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond			100.00000	33.12891	100.00000	32.90823			0.00	0	0.00
BAW10 On	01/10/2016	Spot Bond			100.00000	10.26205	100.00000	10.18765			0.00	0	0.00
BAW11 On	01/10/2018	Spot Bond			100.00000	13.81133	100.00000	13.71982			0.00	0	0.00
BAW12 On	17/04/2015	Spot Bond			100.00000	17.38829	100.00000	17.22594			0.00	0	0.00
BAW13 On	17/04/2017	Spot Bond			100.00000	10.51140	100.00000	10.41326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14UOn	01/01/2014	Spot Bond				100.00000	36.19431	100.00000	35.85636			0.00	0	0.00
BAW2 On	02/10/2015	Spot Bond				100.00000	22.61073	100.00000	22.46093			200,000,000.00	2,000	2,000.00
BAW3 On	02/10/2017	Spot Bond				100.00000	10.02236	100.00000	9.94969			0.00	0	0.00
BAW4 On	15/09/2013	Spot Bond				100.00000	43.46844	100.00000	43.15330			1,600,000,000,000.00	16,000,000	4,000,000.00
BAW5 On	15/09/2013	Spot Bond				100.00000	49.48363	100.00000	49.15758			0.00	0	0.00
BAW6 On	02/10/2014	Spot Bond				100.00000	22.00769	100.00000	21.84813			0.00	0	0.00
BAW7 On	02/10/2014	Spot Bond				100.00000	27.85980	100.00000	27.67524			0.00	0	0.00
BAW8 On	02/10/2017	Spot Bond				100.00000	14.74443	100.00000	14.64675			0.00	0	0.00
BAW9 On	03/02/2014	Spot Bond				100.00000	38.13597	100.00000	37.85948			0.00	0	0.00
BAYA01 On	31/03/2016	Spot Bond				100.00000	17.38683	100.00000	17.26078			0.00	0	0.00
BAYA02 On	30/06/2013	Spot Bond				100.00000	62.58868	100.00000	62.13491			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond				100.00000	18.18743	100.00000	18.05557			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond				100.00000	18.15589	100.00000	18.02425			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond				100.00000	13.76718	100.00000	13.66737			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond				100.00000	18.06125	100.00000	17.93031			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond				100.00000	14.01203	100.00000	13.91044			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond				100.00000	17.26741	100.00000	17.14222			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond				100.00000	17.26741	100.00000	17.14222			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.29892	100.00000	15.18800			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.72831	100.00000	15.61428			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.87156	100.00000	16.74924			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	18.18743	100.00000	18.05557			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	16.29188	100.00000	16.17376			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.95158	8.00000	100.88641			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	13.44092	100.00000	13.34347			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.00000	13.44092	100.00000	13.34347			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.00000	13.44092	100.00000	13.34347			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.00000	24.08945	100.00000	23.91480			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.00000	60.95980	100.00000	60.51784			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	16.00040	100.00000	15.88440			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	15.45891	100.00000	15.31138			0.00	0	1,000,000.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	16.21462	100.00000	16.05988			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	20.60726	100.00000	20.45785			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	19.21048	100.00000	19.07120			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	17.20792	100.00000	17.08317			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.79437	100.00000	4.76721			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.79493	100.00000	20.64417			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.92573	100.00000	18.78851			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.68254	100.00000	11.59785			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.68254	100.00000	11.59785			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	14.12476	100.00000	14.02235			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	12.23886	100.00000	12.15013			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	25.14907	100.00000	24.96674			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	17.53027	100.00000	17.40318			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			100.00000	3.76691	100.00000	3.74209			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			100.00000	8.93427	100.00000	8.88351			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			100.00000	9.97612	100.00000	9.91945			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	10.52326	100.00000	10.45355			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	28.14276	100.00000	27.93873			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.00000	60.87899	100.00000	60.43762			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.00000	33.20339	100.00000	32.96266			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On	08/02/2014	Spot Bond			100.00000	36.96513	100.00000	36.69714			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	61.52195	100.00000	61.07592			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	38.05367	100.00000	37.77778			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	61.08469	100.00000	60.64181			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.91639	100.00000	8.85175			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	22.40105	100.00000	22.23864			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	20.87503	100.00000	20.68012			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	52.79365	100.00000	52.44579			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.32588	100.00000	10.25102			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.37689	100.00000	10.30166			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.52992	100.00000	10.45357			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	11.04000	100.00000	10.95996			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	11.55009	100.00000	11.46635			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	12.97832	100.00000	12.88423			0.00	0	0.00
BG22YU	On	21/07/2016	Spot Bond			100.00000	3.72029	100.00000	3.69332			0.00	0	0.00
BG32A1	On	30/10/2016	Spot Bond			100.00000	8.62457	100.00000	8.56204			0.00	0	0.00
BG32A2	On	30/10/2016	Spot Bond			100.00000	8.97850	100.00000	8.91341			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			100.00000	9.13020	100.00000	9.06400			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.18075	100.00000	9.11420			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	9.78750	100.00000	9.71654			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	10.59649	100.00000	10.51967			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.32958	100.00000	2.31269			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.32958	100.00000	2.31269			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.33342	100.00000	9.26575			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.95889	100.00000	9.88668			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.12947	100.00000	10.05604			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.59184	8.00000	106.52100			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.64122	100.00000	10.56408			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.55099	100.00000	11.46726			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.66287	100.00000	1.65082			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.66287	100.00000	1.65082			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.36441	100.00000	28.17752			500,000,000.00	5,000	4,798,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	35.96059	1,000.00000	34.92823			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	51.05545	100.00000	50.76541			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.83620	100.00000	13.73589			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.75432	100.00000	7.69810			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.79640	100.00000	8.73263			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.85936	100.00000	13.75888			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.24170	100.00000	14.13845			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.93685	100.00000	14.82856			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.83329	100.00000	17.70400			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.64267	100.00000	16.52200			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	63.04393	100.00000	62.58687			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	60.93129	100.00000	60.48954			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	78.26063	100.00000	77.77554			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	43.61193	100.00000	43.20473			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.67136	100.00000	7.61574			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	83.63390	100.00000	83.07510		4,480,000,000,000.00	44,800,000	11,200,000.00	
CBL06	On	02/11/2014	Spot Bond			100.00000	30.68826	100.00000	30.48605		200,000,000.00	2,000	4,665,000.00	
CBL08	On	02/11/2016	Spot Bond			100.00000	20.49639	100.00000	20.36134		200,000,000.00	2,000	69,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	12.64963	100.00000	12.55792			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.17839	100.00000	26.98135			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.42711	100.00000	17.31228			400,000,000.00	4,000	151,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.62058	8.00000	120.54347			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.99923	100.00000	11.91224			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.02604	8.00000	117.95058			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.88465	100.00000	18.82449			400,000,000,000.00	4,000,000	1,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.33723	100.00000	13.24935			500,000,000.00	5,000	5,864,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.08684	100.00000	13.99351			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.33137	100.00000	13.24305			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.56916	100.00000	15.46657			1,000,000,000,000.00	10,000,000	24,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.11830	100.00000	15.00868			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.98939	12.05000	100.92456			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	70.50550	100.00000	69.99433			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.02028	100.00000	32.78089			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.59610	100.00000	23.42503			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	99.45946	100.00000	98.65952			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.25541	100.00000	19.07562			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100 On	20/12/2012	Spot Bond			100.00000	92.05212	100.00000	91.37692			0.00	0	0.00
CLN103 On	20/03/2013	Spot Bond			100.00000	64.62319	100.00000	64.15468			0.00	0	0.00
CLN104 On	15/06/2014	Spot Bond			100.00000	35.04464	100.00000	34.79057			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	62.56492	100.00000	62.11132			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	62.56492	100.00000	62.11132			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	62.56492	100.00000	62.11132			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	46.10880	100.00000	45.77451			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	62.59273	100.00000	62.13894			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	62.31459	100.00000	61.86280			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	62.09207	100.00000	61.64190			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	66.99128	100.00000	66.50559			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.87180	100.00000	21.71323			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	60.94753	100.00000	60.50566			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.70920	100.00000	21.55181			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	42.79502	100.00000	42.48475			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	42.52678	100.00000	42.21846			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.56864	100.00000	22.40501			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	46.26301	100.00000	45.92762			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	45.99167	100.00000	45.65824			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	46.83285	100.00000	46.49331			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	62.64836	100.00000	62.19416			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	62.45366	100.00000	62.00087			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	43.06326	100.00000	42.75106			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.63010	100.00000	54.27013			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.27070	13.64000	104.15798			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.71791	100.00000	50.38373			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	48.34705	100.00000	47.99654			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	98.65185	100.00000	97.87911			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.55469	100.00000	32.31867			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	44.32783	100.00000	44.00646			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	44.32783	100.00000	44.00646			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	58.32835	100.00000	57.90547			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	20.00694	100.00000	19.86190			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	101.23817	100.00000	100.42393			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.78272	100.00000	14.67553			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.57804	100.00000	14.47235			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.66960	100.00000	14.56324			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.69558	100.00000	31.46579			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	98.36131	100.00000	97.59086			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	60.70461	100.00000	60.26450			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	61.07383	100.00000	60.63104			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	60.83492	100.00000	60.39386			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	60.83492	100.00000	60.39386			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	29.85506	100.00000	29.63861			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	11.98459	100.00000	11.89770			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66727	100.00000	66.66725			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66727	100.00000	66.66725			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.74139	100.00000	14.63451			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.18170	100.00000	11.10803			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.74139	100.00000	14.63451			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.47022	100.00000	11.38706			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	37.23313	100.00000	36.96319			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.86083	100.00000	38.57909			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85522			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	99.92472	2.76000	101.28080			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	14.31032	100.00000	14.20657			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	107.04358	2.76000	107.01113			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.71629	8.25000	103.64832			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	38.87449	100.00000	38.59265			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.74139	100.00000	14.63451			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.74139	100.00000	14.63451			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			100.00000	4.86391	100.00000	4.83148			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.53918	2.40000	111.50872			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.97989	100.00000	14.87129			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	62.09032	100.00000	61.64016			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	62.42585	100.00000	61.97326			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	63.22134	100.00000	62.76299			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	45.40846	100.00000	45.07925			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.84407	100.00000	20.69296			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.92828	100.00000	20.77655			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.72649	8.52000	102.65626			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.13855	100.00000	20.98530			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.04476	100.00000	20.89219			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.56156	100.00000	9.49224			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.56156	100.00000	9.49224			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.69493	8.64500	102.62371			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.69493	8.64500	102.62371			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	38.41856	100.00000	38.14002			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	40.24229	100.00000	39.95054			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			100.00000	12.76798	100.00000	12.68339			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.48108	100.00000	11.39785			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.43935	100.00000	12.34917			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	62.81885	100.00000	62.36341			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	62.84143	100.00000	62.38582			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.66214	100.00000	20.51234			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.66214	100.00000	20.51234			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.96125	100.00000	36.74217			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	83.18419	100.00000	82.63208			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	58.69130	100.00000	58.26579			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	58.69130	100.00000	58.26579			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.07040	100.00000	13.98700			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	8.75229	100.00000	8.68883			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	66.00106	100.00000	65.52254			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.65385	100.00000	9.59662			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	18.33154	100.00000	18.19864			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.81062	100.00000	10.73224			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	104.38634	9.35000	104.30775			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	104.38634	9.35000	104.30775			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	18.28713	100.00000	18.15455			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	18.30932	100.00000	18.17658			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.90871	100.00000	15.79337			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	15.84873	100.00000	15.73383			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.18331	100.00000	17.05873			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	15.57283	100.00000	15.45993			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.76227	100.00000	16.64075			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	16.76227	100.00000	16.64075			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	16.76227	100.00000	16.64075			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	16.76227	100.00000	16.64075			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	16.76227	100.00000	16.64075			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	16.94713	100.00000	16.82426			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.81850	100.00000	9.74732			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.81850	100.00000	9.74732			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.81850	100.00000	9.74732			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.81850	100.00000	9.74732			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.81850	100.00000	9.74732			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	9.87386	100.00000	9.80228			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.65043	9.65000	103.57082			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	32.33849	100.00000	32.10403			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	22.20702	100.00000	22.04602			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	60.69307	100.00000	60.12638			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.14310	100.00000	29.92456			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.14310	100.00000	29.92456			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.88318	100.00000	9.79091			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	11.92296	100.00000	11.83651			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	14.94907	100.00000	14.84068			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.60823	100.00000	13.50956			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	10.01299	100.00000	9.94040			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	9.95681	100.00000	9.88462			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	10.01299	100.00000	9.94040			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	7.87757	100.00000	9.79202			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	11.38965	100.00000	11.28331			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	11.35410	100.00000	11.24809			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.99052	100.00000	9.91808			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015			100.00000	20.36851	100.00000	20.22084			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.71660	100.00000	9.62588			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.67146	100.00000	16.51579			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	10.04265	100.00000	9.94888			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	14.52882	100.00000	14.37853			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.73438	100.00000	1.71115			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.72485	100.00000	1.70101			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.72485	100.00000	1.70101			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.70946	100.00000	1.68463			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	8.65272	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.07274	100.00000	16.96024		194,281,212,200,000.00	942,812,122	640,174,922.00	
CLN40	On	07/02/2016			100.00000	17.07274	100.00000	16.96024		227,557,272,600,000.00	275,572,726	377,074,180.00	
CLN42	On	18/04/2028			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	62.13589	100.00000	61.72425			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	63.77969	100.00000	63.31729			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	63.75099	100.00000	63.28879			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	99.20614	100.00000	98.54473			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	94.19188	100.00000	93.56051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	63.73664	100.00000	63.27454			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	65.26215	100.00000	64.83212			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	55.98999	100.00000	55.58407			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	55.98999	100.00000	55.58407			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.69825	100.00000	7.64244			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	62.00293	100.00000	61.59217			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	62.01695	100.00000	61.60609			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	63.75099	100.00000	63.28879			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	63.75099	100.00000	63.28879			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.31985	100.00000	15.20878			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	64.33722	100.00000	63.91099			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.52326	100.00000	10.45355			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00187	100.00000	0.00186			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00208	100.00000	0.00207			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	92.41836	100.00000	91.73546			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	92.46063	100.00000	91.77742			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	92.44251	100.00000	91.75944			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	128.50043	100.00000	127.54090			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	92.48176	100.00000	91.79840			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.98958	100.00000	10.92732			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.98958	100.00000	10.92732			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.82597	100.00000	10.74748			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.82597	100.00000	10.74748			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.59251	100.00000	11.50846			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.97966	100.00000	10.90006			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.23769	100.00000	10.16346			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.07712	100.00000	59.51618			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.35005	100.00000	10.27501			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.88736	100.00000	1.86230			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.79445	100.00000	19.66403			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	63.44609	100.00000	63.02577			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.30389	100.00000	11.22901			0.00	0	190,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.23477	100.00000	14.14046			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.51865	100.00000	18.39597			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	14.85586	100.00000	14.75796			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.88109	100.00000	73.45972			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.80342	5.86800	102.75524			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.47950	7.17500	101.42068			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.46865	100.00000	10.39275			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	18.11020	100.00000	17.97890			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	95.59656	100.00000	94.87235			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.25595	100.00000	9.13437			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	91.38543	100.00000	90.72322			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	91.55306	100.00000	90.88963			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	66.59265	100.00000	66.15027			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	63.89320	100.00000	63.46876			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	90.60619	100.00000	89.95591			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	91.34103	100.00000	90.67914			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	91.34103	100.00000	90.67913			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	91.33659	100.00000	90.67473			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	91.10569	100.00000	90.44550			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	90.50171	100.00000	89.85061			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.16133	100,000.00000	0.13173			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	22.10779	100.00000	21.81741			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.61078	100.00000	53.25366			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	20.87453	100.00000	20.73624		1,140,000,000,000.00		11,400,000	19,900,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	9.78531	100.00000	9.72084		337,349,900,000.00		3,373,499	82,131,289.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.55687	100.00000	14.45990		506,162,100,000.00		5,061,621	205,569,294.00
DVF12	On	13/10/2012	Spot Bond			100.00000	87.11055	100.00000	86.50138			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	13.99697	100.00000	13.90474		501,000,000,000.00		5,010,000	18,510,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.46946	100.00000	16.35006			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.83534	100.00000	14.73590			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.81253	2.55000	102.78322			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.08001	100.00000	11.00701			0.00	0	500,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.16956	100.00000	15.06961			0.00	0	2,750,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.14446	8.00000	118.06894			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.20204	100.00000	13.10632			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	94.93687	100.00000	94.22306			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	94.92535	100.00000	94.21162			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	26.49154	100.00000	26.31491			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.60882	100.00000	22.45986			0.00	0	2,550,000.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.60573	100.00000	17.47809			0.00	0	22,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.03758	100.00000	10.93451			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	98.92473	100.00000	98.13333			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.29119	100.00000	23.12233			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	98.92474	100.00000	98.13334			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.75547	100.00000	22.59049			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	98.92473	100.00000	98.13334			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.41482	100.00000	23.24506			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.45278	100.00000	44.13051			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.30216	100.00000	22.14047			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.35385	100.00000	13.25704			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.47032	100.00000	44.14792			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.99855	100.00000	18.87337			0.00	0	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.88196	9.25000	102.80574			33,678,935,500.00	3,640,966	720,506,658.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.50508	10.00000	100.42517			42,234,350,000.00	4,223,435	277,295,071.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.83755	7.85000	102.77266			99,568,308,850.00	12,683,861	162,978,365.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	103.06725	7.50000	103.00541			162,072,367,500.00	21,609,649	632,586,123.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	93.95785	100.00000	93.25841			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.50775	100.00000	10.43157			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.22533	100.00000	10.15120			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	46.88792	100.00000	46.54799			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	47.09701	100.00000	46.75556			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.95496	8.37500	99.88744			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	48.14243	100.00000	47.79339			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.26769	100.00000	29.07485			300,000,000.00	3,000	16,900,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.08786	100.00000	10.02102			680,000,000,000.00	6,800,000	3,427,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	82.45525	100.00000	81.90797			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	95.33852	100.00000	94.61443			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.20833	100.00000	11.12708			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.93506	100.00000	8.87028			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.59985	100.00000	9.53025			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.00374	100.00000	13.91097			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.17240	100.00000	10.09865			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	38.62895	100.00000	38.37140			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	52.99679	100.00000	52.64759			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.17738	100.00000	3.15619			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762		7,400,000,000,000.00	74,000,000	38,000,000.00	
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.50682	100.00000	3.48359			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.00212	100.00000	3.97560			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31777	100.00000	0.31597			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02114	100.00000	0.02102			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01949	100.00000	0.01938			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	32.86220	100.00000	32.64449			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	56.70290	100.00000	56.29180			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	15.33293	100.00000	15.22176			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.56958	100.00000	33.37059			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.90501	100.00000	29.72774			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.94907	100.00000	14.84068			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC106	On	24/02/2017			100.00000	14.94907	100.00000	14.84068			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	11.73263	100.00000	11.64758			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	14.72115	100.00000	14.61442			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	11.86678	100.00000	11.78075			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	66.15982	100.00000	65.68016			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.22009	100.00000	15.10974			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	100.62029	100.00000	99.81534			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.40621	100.00000	10.33077			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.32750	100.00000	11.24537			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	32.91504	100.00000	32.67641			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.93562	100.00000	8.84498			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.48109	100.00000	9.37363			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	15.05310	100.00000	14.94396			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	11.29941	100.00000	11.21749			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	13.43408	100.00000	13.33668			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	14.38907	100.00000	14.28474			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	10.81630	100.00000	10.73788			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	12.14205	100.00000	12.05401			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123 On	20/06/2017	Spot Bond			100.00000	15.72604	100.00000	15.61204			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.27125	100.00000	10.16987			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.50523	100.00000	7.40887			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.56058	100.00000	12.42058			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.74804	100.00000	14.58367			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.48404	100.00000	11.35604			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.17120	100.00000	12.03554			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.07234	100.00000	13.91548			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.14467	100.00000	12.99816			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.63351	100.00000	14.47041			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.45810	100.00000	15.28582			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.90025	100.00000	13.73462			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.39196	100.00000	13.22551			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.11895	100.00000	11.96830			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	11.91616	100.00000	11.76804			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.66498	100.00000	14.48270			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.49600	100.00000	14.31581			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.03411	100.00000	13.85966			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC141	On	20/09/2017			100.00000	14.58213	100.00000	14.39268			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.11032	100.00000	1.09420			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.09546	100.00000	1.07841			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.09546	100.00000	1.07841			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.07390	100.00000	1.05553			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	33.40223	100.00000	33.18094			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	28.56053	100.00000	28.35346			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.59708	100.00000	18.46224			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.31596	100.00000	15.20492			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	39.82244	100.00000	39.53372			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.00606	6.90500	100.94964			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.27660	100.00000	10.20210			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	69.84321	100.00000	69.44644			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	59.10641	100.00000	58.67789			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	30.34755	100.00000	30.12752			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	8.95206	100.00000	8.88716			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.20476	5.87500	100.15747			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	12.10507	100.00000	12.01731			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	12.20536	100.00000	12.11687			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.67510	100.00000	4.64430			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.26406	100.00000	23.13226			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.28424	100.00000	4.25601			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.99441	100.00000	5.95491			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	92.44553	100.00000	91.76244			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.81989	100.00000	11.75292			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	92.53704	100.00000	91.85829			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.99715	100.00000	9.92466			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.93642	100.00000	17.80638			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.14793	100.00000	18.01636			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.35561	100.00000	16.23703			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.57427	4.73000	105.52553			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	92.97439	100.00000	92.29242			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.57825	100.00000	16.45806			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.81252	100.00000	10.73413			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.03821	100.00000	11.95094			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.40308	100.00000	26.21167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016	Spot Bond			100.00000	13.68734	100.00000	13.58811			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.26391	100.00000	13.16775			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	92.10197	100.00000	91.42640			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	92.09064	100.00000	91.41516			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.49174	100.00000	61.12724			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.49602	100.00000	61.13150			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.51314	100.00000	61.14852			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	61.95300	100.00000	61.50384			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.76892	100.00000	9.71102			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.97164	100.00000	13.88883			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.75891	100.00000	9.70107			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.33756	100.00000	18.22887			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.47530	100.00000	14.38949			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.42889	100.00000	15.31703			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	55.40364	100.00000	55.00196			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	57.63646	100.00000	57.21859			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	55.46879	100.00000	55.06664			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	57.70663	100.00000	57.28825			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	55.62917	100.00000	55.22586			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	55.67930	100.00000	55.27561			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	56.20555	100.00000	55.79806			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	56.85209	100.00000	56.43991			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	57.25806	100.00000	56.84293			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.35090	100.00000	21.20854			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	44.59264	100.00000	44.26933			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	28.32247	100.00000	28.11712		5,600,000,000,000.00	56,000,000	14,000,000.00	
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.80713	100.00000	17.64086		400,000,000,000.00	4,000,000	1,000,000.00	
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.63279	100.00000	12.54119			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.75384	100.00000	10.65343			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.33411	100.00000	9.26643			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.31123	100.00000	0.30832			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.87507	100.00000	2.85612			0.00	0	6,100,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.12177	100.00000	7.07013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	3.10090	100.00000	3.08022			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.58575	100.00000	11.50175			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.37041	100.00000	10.29522			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	84.65056	100.00000	84.07339			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	56.48121	100.00000	56.07171			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.02701	100.00000	6.97606			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	42.66802	100.00000	42.35867			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.33219	2.00000	103.30730			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	60.00691	100.00000	59.57185			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	61.42622	100.00000	60.98088			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	65.47929	100.00000	64.86790			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.76588	100.00000	0.75874			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.14780	100.00000	13.02504			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	63.27480	100.00000	62.68401			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	62.48830	100.00000	61.90484			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.28273	100.00000	7.21474			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.61591	100.00000	8.53545			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.94061	100.00000	15.79177			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On	13/06/2014	Spot Bond			100.00000	29.85339	100.00000	29.56849			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	14.75960	100.00000	14.62179			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	21.98248	100.00000	21.69059			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	45.43470	100.00000	44.83793			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.56016	100.00000	29.36538		8,000,100,000,000.00	80,001,000	540,001,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	23.42966	100.00000	23.27528		700,000,000.00	7,000	1,738,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	99.81407	9.00000	99.73374			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.44228	8.00000	105.36666			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.63034	100.00000	14.53342			0.00	0	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.45632	9.00000	101.40743		45,000,000.00	5,000	5,665,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	12.39182	100.00000	12.30973			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.99831	100.00000	13.90505		1,440,000,000,000.00	14,400,000	7,200,000.00	
FRX45	On	14/04/2045	Spot Bond			100.00000	10.45976	100.00000	10.39047			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.22915	100.00000	14.12599			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.36700	100.00000	18.19551		600,000,000,000.00	6,000,000	3,000,000.00	
GFC04	On	11/04/2017	Spot Bond			9.48500	103.18943	9.48500	103.11108			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.05069	100.00000	71.57074			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			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
GPT11	On	29/01/2013	Spot Bond			100.00000	72.36774	100.00000	71.96345			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.56028	100.00000	72.14807			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	98.85257	100.00000	98.07826			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	96.94520	100.00000	96.19369			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	96.96105	100.00000	96.20941			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	97.06243	100.00000	96.31001			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	100.18257	100.00000	99.38325			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	99.99986	100.00000	99.99966			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD176	On	17/10/2012			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.82850	100.00000	7.77174			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.76520	100.00000	9.69441			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	100.09624	100.00000	99.29761			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.24424	100.00000	99.44441			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.30590	100.00000	99.50558			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.52788	100.00000	99.72580			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.00166	100.00000	22.83490			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.19496	100.00000	10.93385			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	13.02075	100.00000	12.92635			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.60044	100.00000	10.52360			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	19.87977	100.00000	19.73564			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.96090	100.00000	10.88143			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	9.84504	100.00000	9.71573		200,000,000,000.00	0.00	2,000,000	1,000,000.00
HILC01	On	18/10/2012			100.00000	87.14481	100.00000	86.54242			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			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
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	57.55318	100.00000	57.13593			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	57.55318	100.00000	57.13593			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	52.32505	100.00000	52.02861			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	57.82619	100.00000	57.49769			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	58.04317	100.00000	57.62235		900,000,000,000.00	9,000,000	4,500,000.00	
HMS1B8On	19/07/2015	Spot Bond			100.00000	16.14415	100.00000	16.02711			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.61559	100.00000	17.48787			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	57.67763	100.00000	57.25946			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	58.17280	100.00000	57.75104			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.48409	100.00000	16.36458			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.95552	100.00000	17.82535			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	57.83836	100.00000	57.41904			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	58.40613	100.00000	57.98268			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.92115	100.00000	16.79847			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.39258	100.00000	18.25923			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	58.40872	100.00000	57.98526			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	58.71723	100.00000	58.29153			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.45533	100.00000	17.32878			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	59.10870	100.00000	58.68017			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	60.14571	100.00000	59.70966			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.17474	100.00000	10.10770			1,279,600,000.00	12,796	32,932,223.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.38995	100.00000	6.34762			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.38453	100.00000	6.34223			0.00	0	135,000,000.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.51882	100.00000	9.45609			200,000,000.00	2,000	30,162,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.51882	100.00000	9.45609			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.47038	2.00000	100.44619			0.00	0	100,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.47917	2.25000	100.45294			142,825,500,000.00	63,478,000	260,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.54541	2.50000	100.51585			450,000,000,000.00	180,000,000	480,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.61962	100.00000	16.52520			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	76.93126	100.00000	102.01600			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	93.67785	100.00000	92.98050			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	95.05305	100.00000	94.33476			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	25.58240	100.00000	25.41383			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	63.56106	100.00000	63.10024			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	18.05307	100.00000	17.92218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On	28/06/2015	Spot Bond			100.00000	17.12061	100.00000	16.99649			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	61.09800	100.00000	60.65505			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	43.49235	100.00000	43.17703			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	30.43970	100.00000	30.21901			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.34514	100.00000	37.09908			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.18918	100.00000	18.06933			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.90160	100.00000	14.80341			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.16878	100.00000	33.94241			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.33466	100.00000	27.13649			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.08370	100.00000	21.92359			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.82848	1.75000	105.80496			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	99.88875	8.27000	99.82206			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.14005	100.00000	19.00129			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.79167	100.00000	8.72793			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.18256	100.00000	5.14841			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.87507	100.00000	2.85612			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	18.11371	100.00000	17.94458			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.92525	100.00000	10.82323			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On	02/04/2018	Spot Bond			8.76500	103.16637	8.76500	103.09386			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.79507	100.00000	16.63825			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.11341	100.00000	9.02832			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	61.09296	100.00000	60.69042			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.24975	100.00000	17.13548			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.24975	100.00000	17.13548			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.17461	5.00000	100.13429			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	16.00706	100.00000	15.83946			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.71730	100.00000	15.55274			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.46278	100.00000	21.32059			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.50638	100.00000	22.34321			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.50638	100.00000	22.34321			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.79489	100.00000	8.71278			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.43540	100.00000	8.37424			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.56894	100.00000	23.41364			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	60.15782	100.00000	59.76144			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.48930	100.00000	14.38425			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	90.04427	100.00000	89.40110			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN164U	On	11/10/2012	Spot Bond			100.00000	88.55769	100.00000	87.93551			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	87.11940	100.00000	86.51719			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	66.66671	100.00000	66.66669			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		42,000,000,000,000.00	420,000,000	310,000,000.00	
IND246	On	13/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783		6,000,000,000,000.00	60,000,000	60,000,000.00	
IND247	On	20/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	50.15295	100.00000	49.49421			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	68.40149	100.00000	67.64706			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	67.83977	100.00000	67.34793			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.42736	100.00000	15.31551			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.87156	100.00000	16.74924			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.72831	100.00000	15.61428			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	82.42074	100.00000	81.89687			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	95.05028	100.00000	94.33021			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.70135	100.00000	9.63102			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.52122	100.00000	72.10923			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.88847	100.00000	25.70078			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.61860	100.00000	10.54162		300,000,000,000.00	3,000,000	1,000,000.00	
ING141	On	07/09/2012	Spot Bond			100.00000	95.46466	100.00000	94.73592			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	94.46150	100.00000	93.74769			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	93.01416	100.00000	92.32175			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	90.58470	100.00000	89.69951			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.47551	6.50000	100.44021			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	60.38975	100.00000	59.82588			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	93.51067	100.00000	92.81800			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	99.18478	100.00000	101.25553			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	58.30810	100.00000	57.76367			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	91.69435	100.00000	90.78947			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	91.96993	100.00000	91.07702			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	91.69882	100.00000	90.81142			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On	20/03/2017	Spot Bond			100.00000	10.12569	100.00000	10.02219			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	71.34503	100.00000	70.11494			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	83.44545	100.00000	82.88542			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	55.87450	100.00000	55.46941			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.99816	100.00000	37.72268			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.99816	100.00000	37.72268			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	40.34151	100.00000	40.04903			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	36.46605	100.00000	36.20167			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.06536	100.00000	23.89090			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.64325	100.00000	19.50083			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	45.26525	100.00000	44.93708			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.76013	100.00000	17.59430			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.80755	100.00000	12.68796			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.76923	100.00000	10.66868			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.91223	8.80000	102.83961			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.52535	100.00000	36.28467			300,000,000.00	3,000	3,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.16054	100.00000	14.05788			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.66957	100.00000	14.57292			400,000,000.00	4,000	14,580,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	25.51068	100.00000	25.32572			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.40857	100.00000	18.27511			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.64508	100.00000	20.50831			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.36917	100.00000	10.29400			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.87533	100.00000	9.80373			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.09654	2.75000	100.07424			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.66037	2.60000	103.63004			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.69395	100.00000	10.59409			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.38265	100.00000	9.25941			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03241	100.00000	0.03199			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	67.99509	100.00000	67.54462			0.00	0	4,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	60.76977	100.00000	60.32918			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.14870	100.00000	18.02912			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.66314	100.00000	9.59308			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.40301	2.60000	102.36322			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	60.27326	100.00000	59.83628			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.73676	100.00000	9.53679			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.17818	100.00000	26.98114			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.46218	100.00000	9.33789			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	77.64307	100.00000	76.66847			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	46.85823	100.00000	46.24277			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	68.38235	100.00000	67.63636			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	58.22899	100.00000	57.80682			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	57.88652	100.00000	57.46683			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	72.04842	100.00000	71.64815			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.14561	100.00000	73.65969			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	70.46063	100.00000	70.06918			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013	Spot Bond			100.00000	65.08596	100.00000	64.65476			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.01493	100.00000	16.90282			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.01281	100.00000	38.72996			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.79308	100.00000	16.67134			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	2.20971	100.00000	100.00000		237,218,800,000,000.00	372,188,000	1,000,000,000.00	
LGL1	On	12/09/2012	Spot Bond			100.00000	96.53095	100.00000	95.80333			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	68.60902	100.00000	68.22430			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	49.93240	100.00000	49.27656			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	58.71375	100.00000	58.28808			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.71043	100.00000	28.50227			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	100.66930	100.00000	99.85963			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	65.79632	100.00000	65.31929			370,000,000,000.00	3,700,000	2,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	31.69906	100.00000	31.46924			0.00	0	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	88.64020	100.00000	88.00857			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.02263	100.00000	20.87021			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.24458	100.00000	17.08356			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	84.03251	100.00000	83.47105			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	84.13865	100.00000	83.57523			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	38.91503	100.00000	38.63289			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	87.22193	100.00000	86.61199			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	98.97399	100.00000	98.19467			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.93964	100.00000	38.65732			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	65.76188	100.00000	65.28511			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.94855	100.00000	30.72417			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.43383	100.00000	28.22769			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.71372	100.00000	15.59979			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.46147	100.00000	16.84138			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.99140	100.00000	3.96246			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.74462	100.00000	9.67398			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	108.19085	8.00000	108.12131			8,000,000.00	1,000	40,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	93.73970	100.00000	93.04015			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.23636	100.00000	23.06789			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.49790	100.00000	25.32897			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.55580	100.00000	25.38650			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.75817	100.00000	12.67364			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.46876	100.00000	8.41296			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.33226	100.00000	8.27736			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.03246	8.59000	102.96145			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.97211	9.34000	100.89701			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.04052	10.01000	100.96010			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.16135	100.00000	24.00128			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.33378	100.00000	13.23711			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.16432	100.00000	8.10512			0.00	0	29,970,000.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.84270	100.00000	11.75684			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.32525	100.00000	19.19792			300,000,000.00	3,000	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.04851	100.00000	17.87999			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.75350	8.78500	101.68181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	65.32436	100.00000	64.85076			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.59696	8.00000	103.53037			16,000,000.00	2,000	10,482,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.90490	100.00000	29.70785			600,000,000.00	6,000	4,471,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.54175	100.00000	18.41958			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.51486	100.00000	12.43239			400,000,000.00	4,000	5,824,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	44.51401	100.00000	44.21911			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.75574	100.00000	5.71401			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07904	100.00000	0.07846			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.02985	100.00000	5.98614			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.10462	100.00000	6.06035			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.17937	100.00000	6.13457			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.23918	100.00000	6.19394			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.33885	100.00000	6.29290			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.38870	100.00000	6.34238			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.44850	100.00000	6.40175			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.59802	100.00000	6.55019			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	6.69770	100.00000	6.64914			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.80735	100.00000	6.75800			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.90703	100.00000	6.85695			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.95687	100.00000	6.90643			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.55494	100.00000	7.50017			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.25269	100.00000	8.19286			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07904	100.00000	0.07846			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07904	100.00000	0.07846			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	27.25110	100.00000	27.05353			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	19.41366	100.00000	19.27291			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	17.97103	100.00000	17.84074			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	10.10417	100.00000	10.03091		200,000,000.00	2,000,000	2,000,000.00	
NBK1B	On	09/09/2012			100.00000	95.31590	100.00000	94.59199			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	22.01722	100.00000	21.87215		400,000,000.00	4,000	22,132,000.00	
NBK2B	On	15/09/2015			100.00000	14.84313	100.00000	14.73553			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	16.38413	100.00000	16.27617		300,000,000.00	3,000	6,705,000.00	
NBK4	On	28/10/2024			100.00000	0.02114	100.00000	0.02102			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	58.05873	100.00000	57.63780			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.77002	100.00000	22.61917			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.24128	100.00000	16.12353			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.30501	100.00000	8.24480			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.21676	100.00000	35.97814			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	29.61291	100.00000	29.39822			200,000,000,000.00	2,000,000	21,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.67380	100.00000	17.55735			600,000,000.00	6,000	10,914,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.46641	100.00000	11.38328			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	72.54307	100.00000	72.05680			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	84.83341	100.00000	84.25891			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	64.58345	100.00000	64.11522			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.29980	100.00000	24.16213			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.42934	100.00000	40.20029			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.17611	100.00000	23.04481			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.97915	100.00000	21.85463			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	18.83650	100.00000	18.69993			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	63.59509	100.00000	63.13402			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	61.63214	100.00000	61.18531			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	61.44445	100.00000	60.99898			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52 On	26/03/2013	Spot Bond			100.00000	61.44445	100.00000	60.99898			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	61.44445	100.00000	60.99898			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.59714	100.00000	17.46957			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.02092	100.00000	16.89751			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.67421	100.00000	16.55333			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.35572	100.00000	18.22263			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.16855	100.00000	10.11094			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.45209	100.00000	14.34732			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.01565	100.00000	9.95891			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.41186	100.00000	12.32187			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.05509	100.00000	12.96044			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.34102	100.00000	12.25155			0.00	0	14,000,000.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.98443	100.00000	11.89753			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	90.01294	100.00000	89.58362			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.24786	100.00000	7.20668			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	44.70867	100.00000	44.38453			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.18133	100.00000	29.00836			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	29.10290	100.00000	28.93039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On	03/07/2015			100.00000	17.86697	100.00000	17.62973			0.00	0	0.00
NED10	On	15/08/2012			100.00000	101.45243	100.00000	100.62985			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.90733	100.00000	21.76298		280,000,000,000.00	0.00	2,800,000	1,400,000.00
NED12A	On	14/12/2012			100.00000	93.44785	100.00000	92.75220			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	78.67695	100.00000	78.19624			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.42668	100.00000	50.09441			0.00	0	35,000.00
NED8	On	08/02/2014			100.00000	36.29025	100.00000	36.05113			0.00	0	5,400,000.00
NED9	On	06/07/2017			100.00000	8.13501	100.00000	8.07604			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.67667	100.00000	18.55362			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	13.10532	100.00000	13.01031			0.00	0	0.00
NET41	On	16/02/2013			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
NET44	On	16/08/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.41998	100.00000	9.35684			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	9.91552	100.00000	9.85019			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	12.87058	100.00000	12.77727			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	101.53806	6.82500	101.48205			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	101.48401	6.58500	101.43000			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	66.28259	100.00000	65.80204			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15 On	22/05/2015	Spot Bond			100.00000	17.81607	100.00000	17.64972			100,000,000,000.00	1,000,000	500,000.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	13.11494	100.00000	13.01986			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.56058	6.92500	101.50375			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	66.49745	100.00000	66.01535			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	18.00802	100.00000	17.83987			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	13.35930	100.00000	13.26244			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.65063	7.32500	101.59050			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	66.78393	100.00000	66.29974			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	18.36161	100.00000	18.19017			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	99.25385	100.00000	98.47026			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	66.81079	100.00000	66.32641			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	99.40026	100.00000	98.61553			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	67.04951	100.00000	66.56341			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	99.47347	100.00000	98.68816			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	67.34793	100.00000	66.85966			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	67.73587	100.00000	67.24478			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	10.90349	100.00000	10.82444			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	101.85099	8.21500	101.78350			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013 On	31/10/2013	Spot Bond			100.00000	52.21849	100.00000	51.87034			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	36.27360	100.00000	36.03460		2,400,000,000,000.00	24,000,000	130,200,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	14.96374	100.00000	14.86461			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.46130	100.00000	15.35943			0.00	0	2,176,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.28142	100.00000	7.23260			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.43269	100.00000	14.33707			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	58.12695	100.00000	57.70553			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	28.31709	100.00000	28.11179			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	28.16558	100.00000	27.96138			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.56381	100.00000	11.47997			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	19.59257	100.00000	19.45052			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	48.11385	100.00000	47.48189			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	9.50397	100.00000	9.37914			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.87451	100.00000	11.78842			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.92484	100.00000	11.83838			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	11.95504	100.00000	11.86836			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.67975	100.00000	12.58782			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.48498	100.00000	13.38721			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.51767	100.00000	18.38342			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.10335	100.00000	17.98342		800,000,000.00	8,000	96,647,000.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	56.55440	100.00000	56.14438			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	27.82148	100.00000	27.61977			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	56.47886	100.00000	56.06939			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	27.61758	100.00000	27.41735			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.75047	100.00000	11.66528			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	84.18614	100.00000	83.62113			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.13192	100.00000	4.07765			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	84.52525	100.00000	83.95796			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.78726	100.00000	11.72048			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.01950	100.00000	17.88886			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.18979	100.00000	4.15942			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	62.04425	100.00000	61.45860			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond			100.00000	100.69793	100.00000	99.89448			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.00000	30.42146	100.00000	30.20090			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	78.38170	100.00000	77.90377			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	93.18040	100.00000	92.48846			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	62.50901	100.00000	62.05581			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	62.67793	100.00000	62.22351			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	43.07281	100.00000	42.76054			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	93.22628	100.00000	92.53401			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	30.57648	100.00000	30.35481			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	78.55151	100.00000	78.07253			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	62.95947	100.00000	62.50301			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	43.15039	100.00000	42.83755			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	93.30659	100.00000	92.61371			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	30.92299	100.00000	30.69880			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	63.46624	100.00000	63.00611			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	93.51306	100.00000	92.81866			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	31.30597	100.00000	31.07901			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	63.91670	100.00000	63.45330			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	32.89534	100.00000	32.65685			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A3	On	01/10/2012			100.00000	89.52088	100.00000	88.87684			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	89.54292	100.00000	88.89873			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	89.63108	100.00000	88.98626			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.36764	100.00000	18.24662			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00198	100.00000	0.00197			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			5.56500	127.76806	5.46000	128.04679		131,437,822,114,725.00	618,656,265	24,173,589,718.00	
R158P	On	15/09/2015			100.00000	8.16340	100.00000	8.10961			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.62818	100.00000	3.60427			0.00	0	0.00
R179	On	01/08/2013			100.00000	51.33981	100.00000	51.00153			0.00	0	0.00
R186	On	21/12/2026			7.35000	129.15218	7.27500	129.86228		31,380,177,310,650.00	269,411,879	11,861,778,182.00	
R187P	On	21/12/2026			100.00000	0.00088	100.00000	0.00087			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
R189	On	31/03/2013			218.44189	88.92794	218.42025	87.85685			0.00	0	960,453,000.00
R197	On	07/12/2023			1.50000	269.74104	1.50000	269.68680		96,353,047,500.00	64,235,365	167,390,800.00	
R201	On	21/12/2014			5.01000	109.46805	4.90500	109.66743		47,657,038,208,760.00	512,382,876	2,307,783,916.00	
R202	On	07/12/2033			2.11500	197.86420	2.11500	197.81452		420,691,731,300.00	198,908,620	1,385,467,210.00	
R2023	On	28/02/2023			8.00000	101.09660	8.00000	100.92681		12,865,920,000,000.00	608,240,000	3,327,940,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			5.96500	113.28080	5.85000	113.75705			27,579,833,769,300.00	623,610,020	7,273,370,552.00
R204	On	21/12/2018	Spot Bond			6.24500	110.23678	6.14000	110.75766			13,529,663,365,890.00	166,479,322	5,679,572,926.00
R2048	On	28/02/2048	Spot Bond			8.75000	103.10583	8.75000	102.89580			9,261,875,000,000.00	058,500,000	917,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.21346	100.00000	28.00891			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.10500	103.82825	5.00000	103.93204			9,890,579,481,245.00	937,429,869	2,375,206,557.00
R207	On	15/01/2020	Spot Bond			6.52000	104.80509	6.41500	105.37917			12,329,596,043,760.00	891,042,338	7,022,607,691.00
R208	On	31/03/2021	Spot Bond			6.66500	103.03015	6.56000	103.66148			19,114,206,846,685.00	867,847,989	8,863,306,108.00
R209	On	31/03/2036	Spot Bond			7.96500	84.16193	7.89000	84.79278			45,488,969,302,005.00	711,107,257	9,038,160,423.00
R210	On	31/03/2028	Spot Bond			1.95500	151.18567	1.95500	151.14970			298,373,081,410.00	152,620,502	316,421,422.00
R211	On	31/01/2017	Spot Bond			0.55000	121.17258	0.55000	121.15764			6,662,284,750.00	12,113,245	1,579,027,245.00
R212	On	31/01/2022	Spot Bond			1.48000	123.80021	1.48000	123.77559			1,249,356,083,680.00	844,159,516	1,333,161,850.00
R213	On	28/02/2031	Spot Bond			7.77000	95.65359	7.69500	96.28884			6,422,255,535,780.00	826,545,114	3,139,925,332.00
R214	On	28/02/2041	Spot Bond			6.50000	102.92920	6.50000	102.87583			18,022,134,910,000.00	772,636,140	5,013,079,055.00
R222C	On	15/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	61.99079	100.00000	61.58233			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	41.32719	100.00000	41.05489			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.55146	100.00000	27.36992			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.36764	100.00000	18.24662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	12.24509	100.00000	12.16441			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.16340	100.00000	8.10961			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.44226	100.00000	5.40640			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.62818	100.00000	3.60427			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	49.98234	100.00000	49.65121			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.32156	100.00000	33.10081			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.21437	100.00000	22.06721			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.80958	100.00000	14.71147			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.87305	100.00000	9.80765			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.58204	100.00000	6.53843			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.38802	100.00000	4.35895			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.92535	100.00000	2.90597			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.95023	100.00000	1.93731			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.30016	100.00000	1.29154			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.86677	100.00000	0.86103			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.57785	100.00000	0.57402			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.38523	100.00000	0.38268			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	0.25682	100.00000	0.25512			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17121	100.00000	0.17008			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11414	100.00000	0.11339			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07610	100.00000	0.07559			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05073	100.00000	0.05039			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03382	100.00000	0.03360			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02255	100.00000	0.02240			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01503	100.00000	0.01493			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01002	100.00000	0.00995			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00668	100.00000	0.00664			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00445	100.00000	0.00442			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00297	100.00000	0.00295			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00198	100.00000	0.00197			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00132	100.00000	0.00131			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00088	100.00000	0.00087			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00059	100.00000	0.00058			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	33.55432	100.00000	33.31105			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02On	15/07/2013	Spot Bond			100.00000	58.91270	100.00000	58.48559			0.00	0	0.00
RCSB03On	15/07/2016	Spot Bond			100.00000	13.37560	100.00000	13.27862			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.00000	19.44121	100.00000	19.25968			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.89395	100.00000	1.86907			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	96.07914	100.00000	95.34383			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	94.81822	100.00000	94.10352			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	63.55987	100.00000	62.96641			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	63.45396	100.00000	62.84839			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	16.67672	100.00000	16.55581			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	96.57487	100.00000	95.83578			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	92.98465	100.00000	92.29926			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	86.24928	100.00000	85.65171			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	20.86567	100.00000	20.71440			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.85536	5.87500	102.80710			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	31.53114	100.00000	31.30254			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	66.91561	100.00000	66.43047			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	67.29517	100.00000	66.80727			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	27.67499	100.00000	27.47435			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.60394	100.00000	14.51738			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.90905	100.00000	11.82271			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.66305	100.00000	13.56399			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.66305	100.00000	13.56399			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	50.28176	100.00000	49.62133			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	32.91984	100.00000	32.68117			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.87784	100.00000	24.73037			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	25.33611	100.00000	25.15243			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.31029	5.25000	100.26792			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.45228	100.00000	0.44903			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.46323	100.00000	2.44537			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	87.12121	100.00000	86.62900			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.91329	100.00000	12.82774			200,000,000.00	2,000	5,600,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.65821	100.00000	7.61470			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	99.93315	100.00000	99.13793			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.70748	100.00000	15.60398			0.00	0	31,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.99044	100.00000	11.90351			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.96270	8.00000	108.89266			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.47008	100.00000	7.41592			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.88611	100.00000	8.82169			0.00	0	28,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00382	100.00000	0.00379			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.99592	100.00000	20.85758			0.00	0	18,123,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	64.63638	100.00000	64.20816			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.01180	100.00000	11.93223		920,000,000,000.00	9,200,000	0	11,936,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.58561	5.75000	122.51904			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	44.45795	100.00000	44.16502			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	62.19584	100.00000	61.78379			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	64.54215	100.00000	64.11689			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	12.98653	100.00000	12.90097			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.89104	100.00000	25.72044			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530		200,000,000,000.00	2,000,000	1,000,000.00	
SBN42	On	31/03/2013	Spot Bond			100.00000	64.62342	100.00000	64.19530			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.00381	100.00000	8.93852			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	32.12531	100.00000	31.89240			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.81609	100.00000	23.64343			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.48230	100.00000	10.40631			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	60.92211	100.00000	60.48043			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	37.43731	100.00000	37.16588			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.67016	100.00000	13.58009			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.42668	100.00000	37.49395			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.05024	100.00000	9.97737			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.45820	100.00000	8.39688			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.86294	100.00000	0.85722			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.94236	100.00000	8.87753			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.46588	100.00000	11.38992			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	102.42710	10.05000	102.34526			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	6.71368	100.00000	6.65100			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.85314	100.00000	17.72371			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	7.73006	100.00000	9.59811			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	6.37277	100.00000	8.30894			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.23830	8.00000	107.19230			73,680,000,000.00	9,210,000	7,530,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.78210	100.00000	9.71765			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.51357	100.00000	10.44429			0.00	0	1,375,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	68.82960	100.00000	68.37607			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.13998	100.00000	16.03364			200,000,000.00	2,000	4,023,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	59.48831	100.00000	59.09169			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.38995	100.00000	6.34762			0.00	0	5,450,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.18256	100.00000	5.14841			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.64232	100.00000	11.55792			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	77.02890	100.00000	76.59124			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.57844			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.59824	100.00000	2.57940			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04165	100.00000	0.04135			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBLOn	03/04/2017	Spot Bond			6.50000	100.47551	6.50000	100.44021			0.00	0	0.00
SHS01 On	15/12/2016	Spot Bond			100.00000	11.50274	100.00000	11.41935		9,800,000,000,000.00	98,000,000	49,000,000.00	
SHS02 On	29/06/2013	Spot Bond			100.00000	60.80848	100.00000	60.36762			0.00	0	0.00
SHS03 On	29/06/2015	Spot Bond			100.00000	17.62969	100.00000	17.50187			0.00	0	0.00
SHS04 On	29/06/2017	Spot Bond			100.00000	10.29694	100.00000	10.22229			0.00	0	0.00
SHS05 On	29/06/2017	Spot Bond			8.75000	102.16758	8.75000	102.11944		17,500,000.00	2,000	77,000.00	
SLI1 On	15/08/2013	Spot Bond			100.00000	54.27209	100.00000	53.91057			0.00	0	0.00
SLI2 On	15/08/2016	Spot Bond			100.00000	17.90574	100.00000	17.78647			0.00	0	8,314,000.00
SMF1 On	27/06/2013	Spot Bond			100.00000	55.08065	100.00000	54.71575		200,000,000.00	2,000	2,000.00	
SNT01 On	15/09/2017	Spot Bond			100.00000	12.98653	100.00000	12.90097			0.00	0	10,300,000.00
SPDA1 On	21/08/2014	Spot Bond			100.00000	23.67254	100.00000	23.50092		100,000,000,000.00	1,000,000	500,000.00	
SPDA2 On	21/08/2016	Spot Bond			100.00000	11.14927	100.00000	11.06843			0.00	0	0.00
SPDA3 On	21/08/2015	Spot Bond			100.00000	14.67617	100.00000	14.56977			0.00	0	0.00
SPDA4 On	21/08/2017	Spot Bond			100.00000	9.69420	100.00000	9.62392			0.00	0	0.00
SSA01 On	28/06/2016	Spot Bond			100.00000	14.56768	100.00000	14.47117			0.00	0	2,230,000.00
SSA02 On	20/04/2015	Spot Bond			100.00000	16.84603	100.00000	16.68874			0.00	0	0.00
SSN001 On	01/03/2017	Spot Bond			100.00000	10.66170	100.00000	10.58440			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.00000	10.20605	100.00000	10.13206			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003 On	25/04/2017	Spot Bond			100.00000	10.07036	100.00000	9.97633			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	9.02815	100.00000	8.95847			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	102.25303	6.75000	102.18331			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	22.74899	100.00000	22.64195			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.56280	7.25000	100.50443			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.43874	100.00000	9.35061			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	100.22833	8.75000	100.05680			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	103.72561	13.50000	103.45496			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	0.01254	100.00000	0.01240		1,400,000,000,000.00	14,000,000	32,000,000.00	
SYN829 On	18/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	65.85699	100.00000	65.41950			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On	21/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085		2,000,000,000,000.00	0.00	20,000,000	5,000,000.00
SYN926	On	27/08/2012	Spot Bond			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
SYN928	On	19/07/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
SYN929	On	19/07/2013	Spot Bond			100.00000	46.98287	100.00000	46.67077			0.00	0	0.00
SYN930	On	01/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN931	On	16/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN932	On	17/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN934	On	01/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	81.29176	100.00000	80.75221		10,000,000,000,000.00	0.00	100,000,000	100,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.76502	100.00000	23.60758			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.14013	100.00000	12.05969			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	30.25243	100.00000	30.05309			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.16102	100.00000	35.92276			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS101	On	06/02/2013	Spot Bond			100.00000	67.34317	100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.03974	6.27500	99.99529			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	58.66789	100.00000	58.24254			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	57.82029	100.00000	57.40109			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.56021	100.00000	14.45464			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.70614	8.00000	102.64048			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.17334	6.27000	101.12203			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.38873	100.00000	29.21452			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	45.66931	100.00000	45.24290			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.51153	100.00000	7.44140			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.72847	100.00000	7.65631			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.29171	100.00000	8.23708			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.19489	100.00000	8.11838			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			100.00000	9.19282	100.00000	9.10698			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	13.31466	100.00000	13.19034			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	85.98354	100.00000	85.38919			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.01786	100.00000	10.93798			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	85.92109	100.00000	85.32716			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	86.77431	100.00000	86.17449			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	86.09999	100.00000	85.50483			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	86.33288	100.00000	85.73610			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.73672	100.00000	6.68787			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.21600	100.00000	7.16369			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.53553	100.00000	7.48090			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.17459	100.00000	8.11532			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.60063	100.00000	8.53828			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.11662	100.00000	13.02152			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.71986	100.00000	10.64214			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.82570	100.00000	12.73271			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.96648	100.00000	10.88698			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.37577	100.00000	7.32230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.48228	100.00000	7.42803			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.53553	100.00000	7.48090			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.80206	100.00000	10.72375			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.96648	100.00000	10.88698			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.53168	100.00000	11.44807			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.06808	100.00000	8.00959			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.53168	100.00000	11.44807			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.35377	100.00000	12.26420			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.13317	100.00000	9.06696			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.30238	100.00000	12.21320			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.41287	100.00000	16.29387			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.39354	100.00000	13.29645			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.56701	100.00000	16.44690			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	41.54886	100.00000	41.24763			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.83228	100.00000	24.66776			300,000,000.00	3,000	3,764,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.79252	6.00000	102.74344			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.58608	100.00000	12.50315			160,500,000,000.00	1,605,000	1,038,279,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.70706	100.00000	14.61016			7,885,139,200,000.00	78,851,392	316,245,081.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	13.44275	100.00000	13.35417			2,430,600,000,000.00	24,306,000	158,174,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	14.06314	100.00000	13.96947			400,000,000,000.00	4,000,000	147,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.87662	100.00000	10.80495			4,261,100,000,000.00	42,611,000	31,325,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.34862	10.00000	100.26806			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.33993	9.75000	100.26138			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.34136	100.00000	10.26156			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	60.68669	100.00000	60.34194			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	15.44473	100.00000	15.34297			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	82.61167	100.00000	82.08211			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.43322	100.00000	28.22709			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.76002	100.00000	11.67476			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.03453	100.00000	17.90379			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.79284	100.00000	15.68878			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	82.15535	100.00000	81.61248			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	38.04064	100.00000	37.76484			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	82.18064	100.00000	81.63759			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	37.98575	100.00000	47.13231			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	82.27168	100.00000	81.72804			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	38.44994	100.00000	38.17118			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.29198	100.00000	16.13986			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.82451	100.00000	11.71410			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.84154	100.00000	9.74964			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.41842	100.00000	72.00702			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	98.79014	100.00000	98.01632			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.87689	100.00000	11.80961			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	18.77408	100.00000	18.65038			368,197,700,000.00	3,681,977	64,386,824.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.94266	100.00000	10.86972			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.13070	100.00000	19.99806			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.53422	100.00000	12.45163			0.00	0	18,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.03368	100.00000	10.96098			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.82847	100.00000	10.75713			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.73727	100.00000	10.66653			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	42.72522	100.00000	42.44522			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	34.90861	100.00000	34.67734			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.67300	100.00000	9.60927			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.64025	100.00000	26.46376			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.76425	100.00000	21.62085			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.56801	100.00000	7.51788			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.53531	100.00000	15.43295			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.65171	100.00000	9.58811			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.30817	100.00000	0.30614			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.02910	100.00000	5.99495			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02428	100.00000	0.02414			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	6.02910	100.00000	5.99495			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.15288	100.00000	16.06111			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.52520	100.00000	16.43132			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.49193	100.00000	15.40392			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.49193	100.00000	15.40392			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.68970	100.00000	14.60625			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.68970	100.00000	14.60625			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.90258	100.00000	13.82360			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.90258	100.00000	13.82360			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.33538	100.00000	12.26550			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.33538	100.00000	12.26550			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.61002	100.00000	11.54425			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.61002	100.00000	11.54425			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.98958	100.00000	10.92732			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	10.40229	100.00000	10.34335			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.77544	100.00000	7.73127			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.34485	100.00000	7.30312			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.91180	100.00000	6.87254			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.91180	100.00000	6.87254			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.54145	100.00000	6.50428			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.17659	100.00000	6.14021			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.79939	100.00000	5.76523			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>,252,135,067,379,290.00</b>	<b>,071,576,361</b>	<b>108 205 059 017.00</b>	

**Grand Total:** **2,135,690,380,920.00 171,614,668 08 206 467 811.00**