



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 31/08/2012

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			8.44210	8.44210	8.49810	8.49810		15.67	417,934,602.60	49,506	240,756.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,348.13340	1.34813	1,292.131	22.56	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.03340	0.00003	0.031	22.56	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,198.18250	1.19818	1,142.180	21.37	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.08250	0.00008	0.080	21.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,098.25120	1.09825	1,042.250	20.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.15120	0.00015	0.150	20.57	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			5.85460	0.00585	4.738	23.40	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			807.75460	0.80775	862.638	23.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			15.67950	0.01568	12.415	20.37	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			517.57950	0.51758	570.316	20.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			11.07810	0.01108	8.830	21.38	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			612.97810	0.61298	666.730	21.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			7.97580	0.00798	6.404	22.39	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			709.87580	0.70988	764.304	22.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			78.26640	0.07827	60.450	16.86	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			180.16640	0.18017	218.350	16.86	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			42.70030	0.04270	32.470	18.06	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			294.60030	0.29460	340.370	18.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			34.77260	0.03477	26.367	18.46	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			336.67260	0.33667	384.267	18.46	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			171.74400	0.17174	135.953	15.68	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			73.64400	0.07364	93.853	15.68	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			115.22870	0.11523	90.479	16.06	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			117.12870	0.11713	148.379	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			95.18820	0.09519	74.083	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			147.08820	0.14709	181.983	16.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			321.24670	0.32125	272.745	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			23.14670	0.02315	30.645	15.73	6,129.06	200	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			279.97560	0.27998	234.012	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			31.87560	0.03188	41.912	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			271.99620	0.27200	226.597	15.71	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			33.89620	0.03390	44.497	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			601.47530	0.60148	546.058	16.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			3.37530	0.00338	3.958	16.83	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			504.35410	0.50435	449.638	16.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			6.25410	0.00625	7.538	16.12	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			409.53150	0.40953	357.327	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			11.43150	0.01143	15.227	15.75	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			998.37780	0.99838	942.383	19.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.27780	0.00028	0.283	19.77	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			799.05620	0.79906	743.150	18.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.95620	0.00096	1.050	18.26	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			749.41400	0.74941	693.569	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			1.31400	0.00131	1.468	17.90	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.54070	8.54070	8.59730	8.59730		16.61	70,810,943.70	8,291	86,393.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			24.72830	0.02473	23.649	27.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,527.42830	2.52743	2,582.949	27.95	0.00	0	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	9.25	Call			133.62540	0.13363	123.779	19.82	0.00	0	3,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			786.32540	0.78633	833.079	19.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			100.61130	0.10061	93.678	21.00	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,003.31130	1.00331	1,052.978	21.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			42.78750	0.04279	40.478	25.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,845.48750	1.84549	1,899.778	25.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			178.85470	0.17885	164.810	18.69	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			591.55470	0.59155	634.109	18.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			159.91880	0.15992	147.723	19.11	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			662.61880	0.66262	707.023	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			136.81130	0.13681	126.679	19.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			769.51130	0.76951	815.979	19.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			304.71930	0.30472	279.954	16.84	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			307.41930	0.30742	339.254	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			234.41460	0.23441	215.428	17.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			437.11460	0.43711	474.728	17.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			181.14320	0.18114	166.850	18.64	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			583.84320	0.58384	626.150	18.64	125,230.08	200	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			458.22340	0.45822	421.641	15.84	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			160.92340	0.16092	180.941	15.84	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			429.04360	0.42904	394.242	15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			181.74360	0.18174	203.542	15.99	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			350.24300	0.35024	320.768	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			252.94300	0.25294	280.068	16.46	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			630.50520	0.63051	583.621	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			83.20520	0.08321	92.921	15.24	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			592.00410	0.59200	546.330	15.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			94.70410	0.09470	105.630	15.22	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			488.88180	0.48888	450.539	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			141.58180	0.14158	159.839	15.68	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			710.70980	0.71071	661.657	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			63.40980	0.06341	70.957	15.28	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			670.09420	0.67009	622.082	15.26	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			72.79420	0.07279	81.382	15.26	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.64370	8.64370	8.70060	8.70060		17.11	172,874.00	20	21,490.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			139.38380	0.13938	136.395	22.85	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,638.78380	1.63878	1,692.695	22.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			113.11510	0.11312	111.297	24.07	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,962.51510	1.96252	2,017.597	24.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			95.66950	0.09567	94.662	25.07	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,245.06950	2.24507	2,300.962	25.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			754.07030	0.75407	713.434	15.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			153.47030	0.15347	169.734	15.49	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			309.00550	0.30901	296.061	18.80	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			708.40550	0.70841	752.361	18.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			217.92250	0.21792	210.474	20.51	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,067.32250	1.06732	1,116.774	20.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			826.69030	0.82669	783.677	15.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			126.09030	0.12609	139.977	15.43	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.73660	8.73660	8.79370	8.79370		17.68	7,338,744.00	840	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			560.07180	0.56007	539.533	17.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			516.37180	0.51637	552.933	17.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			556.29670	0.55630	535.883	17.71	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			522.59670	0.52260	559.283	17.71	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			563.88130	0.56388	543.139	17.64	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			510.18130	0.51018	546.539	17.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.86320	8.86320	8.91800	8.91800		18.20	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,171.70880	1.17171	1,140.621	16.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			253.70880	0.25371	277.421	16.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			695.33090	0.69533	681.763	18.56	0.00	0	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	13/12/2013	Foreign Exchange Future	9.00	Put			777.33090	0.77733	818.563	18.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.20330	9.20330	9.24320	9.24320		18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,610.55450	1.61055	1,591.594	16.65	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			367.35450	0.36735	388.294	16.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.54340	9.54340	9.56850	9.56850		19.57	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.44210	8.44210	8.49810	8.49810		15.67	0.00	0	1,235.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			12,027.02570	0.12027	9,412.220	15.99	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			11,217.02570	0.11217	14,202.220	15.99	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			7,826.64050	0.07827	6,044.959	16.86	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			18,016.64050	0.18017	21,834.959	16.86	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.54070	8.54070	8.59730	8.59730		16.61	0.00	0	392.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			30,903.09460	0.30903	28,367.310	16.79	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			30,173.09460	0.30173	33,297.310	16.79	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.64370	8.64370	8.70060	8.70060			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			1,060.00000	0.01060	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	4,630.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.73660	8.73660	8.79370	8.79370		17.68	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			55,629.67280	0.55630	53,588.283	17.71	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			52,259.67280	0.52260	55,928.283	17.71	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			56,388.12570	0.56388	54,313.934	17.64	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			51,018.12570	0.51018	54,653.934	17.64	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			56,007.18220	0.56007	53,953.310	17.68	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			51,637.18220	0.51637	55,293.310	17.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.39320	13.39320	13.43240	13.43240		12.77	93,752.40	7	11,043.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			2,082.40110	2.08240	2,043.210	20.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00110	0.00000	0.010	20.34	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,283.12050	1.28312	1,243.890	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.72050	0.00072	0.690	17.34	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			135.83390	0.13583	123.166	12.97	0.00	0	24,000.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			153.43390	0.15343	179.966	12.97	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			34.05580	0.03406	31.514	14.59	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			451.65580	0.45166	488.314	14.59	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.54660	13.54660	13.58630	13.58630		14.04	0.00	0	2,055.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			361.15250	0.36115	347.603	14.41	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			474.85250	0.47485	501.003	14.41	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			215.68780	0.21569	208.385	15.63	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			829.38780	0.82939	861.785	15.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			514.78090	0.51478	493.346	13.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			298.48090	0.29848	316.746	13.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			423.32100	0.42332	405.237	14.04	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			387.02100	0.38702	408.637	14.04	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.70790	13.70790	13.74780	13.74780		16.03	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			964.14070	0.96414	954.007	23.56	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			916.34070	0.91634	946.107	23.56	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			872.73370	0.87273	863.985	23.56	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,024.93370	1.02493	1,056.085	23.56	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			672.65460	0.67265	666.938	23.56	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,324.85460	1.32485	1,359.038	23.56	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,047.14200	1.04714	1,035.761	23.56	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			829.34200	0.82934	857.861	23.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10790	0.10790	0.10820	0.10820		16.07	75,530.00	700	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			75.65230	0.00076	68.454	16.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			255.65230	0.00256	278.454	16.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10920	0.10920	0.10960	0.10960		19.04	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			426.12530	0.00426	407.506	19.04	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			466.12530	0.00466	487.506	19.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.63290	10.63290	10.62010	10.62010		12.67	1,594,935.00	150	25,481.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,170.43970	1.17044	1,183.114	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.33970	0.00034	0.214	18.79	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			871.69520	0.87170	884.143	17.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			1.59520	0.00160	1.243	17.19	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			722.97450	0.72297	735.089	15.69	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			2.87450	0.00287	2.189	15.69	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			433.69510	0.43370	443.369	13.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			13.59510	0.01360	10.469	13.49	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			8.71150	0.00871	8.761	15.25	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			588.61150	0.58861	575.861	15.25	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			7.10960	0.00711	7.200	15.62	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			637.00960	0.63701	624.300	15.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.76920	10.76920	10.75670	10.75670		14.10	6,159,982.40	572	57,179.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			233.49230	0.23349	243.927	14.91	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			476.79230	0.47679	474.727	14.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			205.76730	0.20577	215.117	15.24	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			549.06730	0.54907	545.917	15.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			127.31410	0.12731	133.001	16.61	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			870.61410	0.87061	863.801	16.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			512.84290	0.51284	528.032	13.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			156.14290	0.15614	158.832	13.65	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			293.67080	0.29367	306.070	14.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			356.97080	0.35697	356.870	14.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			248.81030	0.24881	259.794	14.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			442.11030	0.44211	440.594	14.75	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,275.57280	1.27557	1,289.369	14.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			18.87280	0.01887	20.169	14.90	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			579.50010	0.57950	594.951	13.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			122.80010	0.12280	125.751	13.52	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.91340	10.91340	10.90120	10.90120		14.58	0.00	0	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			432.84440	0.43284	448.455	14.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			501.64440	0.50164	505.055	14.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.22810	11.22810	11.21480	11.21480		15.37	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			777.30460	0.77730	792.442	15.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			762.50460	0.76250	764.342	15.37	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.71353	106.71353	106.71561	106.71561			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,725.61000	6.72561	6,723.530		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			6,715.61000	6.71561	6,713.530		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			6,705.61000	6.70561	6,703.530		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.79300	104.79300	104.38891	104.38891			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,398.91000	5.39891	5,803.000		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			5,388.91000	5.38891	5,793.000		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			5,378.91000	5.37891	5,783.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.25465	111.25465	110.69711	110.69711			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,707.11000	6.70711	7,264.650		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			6,697.11000	6.69711	7,254.650		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			6,687.11000	6.68711	7,244.650		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			470.73100	470.73100	470.99200	470.99200			0.00	0	13.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	07/02/2013	Index Future			477.47500	477.47500	477.74000	477.74000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			422.81100	422.81100	422.98900	422.98900			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			428.86800	428.86800	429.04900	429.04900			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.70940	8.70940	8.75120	8.75120		11.33	975,452.80	112	8,657.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			341.70140	0.34170	302.210	12.85	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			10.50140	0.01050	12.810	12.85	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.74120	8.74120	8.78250	8.78250		12.51	0.00	0	10,119.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			415.93770	0.41594	392.823	12.22	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			93.43770	0.09344	111.623	12.22	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.77710	8.77710	8.81900	8.81900		12.79	737,276.40	84	3,885.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			483.38920	0.48339	468.605	12.47	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			174.38920	0.17439	201.505	12.47	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.84030	8.84030	8.90000	8.90000		13.80	19,006,645.00	2,150	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			0.00000	0.00000	581.865	16.80	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			0.00000	0.00000	631.565	16.80	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			0.00000	0.00000	577.350	16.80	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			0.00000	0.00000	637.050	16.80	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			0.00000	0.00000	572.860	16.80	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			0.00000	0.00000	642.560	16.80	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.95490	8.95490	8.94910	8.94910		14.24	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.55710	8.55710	8.55820	8.55820		13.59	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			305.46490	0.30546	303.812	14.07	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			17.26490	0.01726	16.712	14.07	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.63940	8.63940	8.64060	8.64060		12.28	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			397.27400	0.39727	393.764	12.07	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			106.67400	0.10667	104.364	12.07	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.02830	0.02830	0.03000	0.03000			0.00	0	11,120.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	17/09/2012	Can-Do Future			0.08480	0.08480	0.07890	0.07890			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.04940	0.04940	0.03480	0.03480			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.05180	0.05180	0.06720	0.06720			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.00560	0.00560	0.00330	0.00330			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.24410	0.24410	0.26630	0.26630			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.14540	0.14540	0.15690	0.15690			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.86290	8.86290	8.84300	8.84300		13.29	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			73.61760	0.07362	82.163	13.60	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			140.61760	0.14062	129.263	13.60	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.98290	8.98290	8.96310	8.96310		15.16	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			258.18180	0.25818	271.944	15.54	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			335.08180	0.33508	329.044	15.54	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry			8.43060	8.43060	8.50000	8.50000		15.20	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.40	Call			0.00000	0.00000	88.032	15.42	0.00	7,000	7,000.00
DAAX On	07/09/2012	Any day expiry	8.40	Put			0.00000	0.00000	57.432	15.42	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Call			0.00000	0.00000	47.748	15.76	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.49	Put			0.00000	0.00000	107.148	15.76	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Call			0.00000	0.00000	44.760	15.90	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.50	Put			0.00000	0.00000	114.160	15.90	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Call			0.00000	0.00000	41.946	16.04	0.00	0	0.00
DAAX On	07/09/2012	Any day expiry	8.51	Put			0.00000	0.00000	121.346	16.04	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry			8.43530	8.43530	8.48780	8.48780		13.35	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Call			1,088.00000	1.08800	1,035.000	13.35	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	13.35	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Call			768.00000	0.76800	715.000	13.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	13.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			238.00000	0.23800	185.000	13.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			0.00000	0.00000	0.000	13.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			22.00000	0.02200	0.000	13.35	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			44.00000	0.04400	75.000	13.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.45480	8.45480	8.51090	8.51090		16.13	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			0.00000	0.00000	68.000	17.79	0.00	7,540	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			0.00000	0.00000	333.000	17.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			0.00000	0.00000	613.000	16.53	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			0.00000	0.00000	8.000	16.53	0.00	7,540	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			314.00000	0.31400	271.000	15.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			53.00000	0.05300	66.000	15.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			153.00000	0.15300	129.000	16.50	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			152.00000	0.15200	184.000	16.50	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,112.00000	1.11200	1,056.000	19.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	19.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			794.00000	0.79400	739.000	17.11	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			3.00000	0.00300	4.000	17.11	0.00	7,540	0.00
DAUS	On	31/10/2012	Any day expiry			8.49300	8.49300	8.54840	8.54840		16.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			0.00000	0.00000	147.000	17.36	0.00	8,220	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			0.00000	0.00000	374.000	17.36	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			0.00000	0.00000	669.000	15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.00000	0.00000	26.000	15.42	0.00	8,220	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			396.00000	0.39600	355.000	15.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			98.00000	0.09800	112.000	15.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			246.00000	0.24600	217.000	16.28	0.00	8,220	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			208.00000	0.20800	234.000	16.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,153.00000	1.15300	1,098.000	16.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	16.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			841.00000	0.84100	788.000	15.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Put			13.00000	0.01300	15.000	15.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.52550	8.52550	8.58180	8.58180		16.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			316.00000	0.31600	286.000	16.42	0.00	8,440	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			244.00000	0.24400	271.000	16.42	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			0.00000	0.00000	211.000	17.35	0.00	8,440	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			0.00000	0.00000	406.000	17.35	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			888.00000	0.88800	834.000	15.27	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			26.00000	0.02600	29.000	15.27	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			0.00000	0.00000	719.000	15.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			0.00000	0.00000	44.000	15.22	0.00	8,440	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.55500	8.55500	8.61170	8.61170		16.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			0.00000	0.00000	766.000	15.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			0.00000	0.00000	61.000	15.29	0.00	7,530	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			370.00000	0.37000	341.000	16.46	0.00	7,530	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			268.00000	0.26800	296.000	16.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			0.00000	0.00000	263.000	17.32	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			0.00000	0.00000	428.000	17.32	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			929.00000	0.92900	877.000	15.34	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			37.00000	0.03700	42.000	15.34	0.00	7,530	0.00
DAUS	On	29/01/2013	Any day expiry			8.59140	8.59140	8.61000	8.61000			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			0.00000	0.00000	29.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			0.00000	0.00000	129.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			0.00000	0.00000	741.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0.000		0.00	6,625	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			0.00000	0.00000	9.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			0.00000	0.00000	19.000		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
DAUS	On	26/02/2013	Any day expiry			8.62220	8.62220	8.61000	8.61000		16.82	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			0.00000	0.00000	372.000	17.29	0.00	6,245	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			0.00000	0.00000	470.000	17.29	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			0.00000	0.00000	416.000	16.82	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			0.00000	0.00000	394.000	16.82	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			0.00000	0.00000	412.000	16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			0.00000	0.00000	400.000	16.86	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			0.00000	0.00000	408.000	16.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			0.00000	0.00000	406.000	16.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			0.00000	0.00000	865.000	15.32	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			0.00000	0.00000	93.000	15.32	0.00	6,245	6,245.00
EL28	On	01/11/2012	Bond Future			108.97472	108.97472	108.97528	108.97528			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,985.28000	2.98528	2,984.720		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			2,975.28000	2.97528	2,974.720		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			2,965.28000	2.96528	2,964.720		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	01/11/2012	Bond Future			8.79850	88.75238	8.79986	88.74073			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,327.84000	3.32784	3,339.490		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			8.89541	90.02408	8.89681	90.01230			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			3,083.63000	3.08363	3,071.850		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	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			2,994.94000	2.99494	2,983.160		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,906.38000	2.90638	2,894.600		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			422.93300	422.93300	423.11400	423.11400			0.00	0	263.00
GOVI	On	01/11/2012	GOVI	403.96	Call			191,540.00000	19.15400	189,730.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			428.99200	428.99200	429.17600	429.17600			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			38,140.00000	3.81400	39,980.000		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			38,240.00000	3.82400	40,080.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			38,340.00000	3.83400	40,180.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.55100	185.55100	185.57700	185.57700			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.20900	188.20900	188.23600	188.23600			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.13300	502.13300	502.13300	502.13300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.13900	509.13900	509.13900	509.13900			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.00000	95.00000	5.00000	95.00000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.95000	95.05000	4.95000	95.05000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.85000	95.15000	4.85000	95.15000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.80000	95.20000	4.79000	95.21000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.78000	95.22000	4.77000	95.23000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.82000	95.18000	4.81000	95.19000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.89000	95.11000	4.89000	95.11000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.01000	94.99000	5.02000	94.98000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.16000	94.84000	5.16000	94.84000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.32000	94.68000	5.32000	94.68000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.77680	6.77680	6.78540	6.78540		11.76	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			209.62080	0.20962	201.586	12.73	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			14.22080	0.01422	14.786	12.73	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.82860	6.82860	6.83710	6.83710		11.62	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			292.64840	0.29265	285.709	11.68	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			85.54840	0.08555	87.109	11.68	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.09148	106.17935	7.07168	106.32704			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			236.85000	0.23685	384.540		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			162.01000	0.16201	309.700		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			87.24000	0.08724	234.930		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future			7.16018	107.70076	7.13957	107.85065			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			728.08000	0.72808	877.970		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			654.66000	0.65466	804.550		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			581.31000	0.58131	731.200		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.20739	105.18724	7.18605	105.33931			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,048.49000	1.04849	1,200.560		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			976.27000	0.97627	1,128.340		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			904.11000	0.90411	1,056.180		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.49170	122.82733	5.45447	122.93715		2.26	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,126.34000	1.12634	1,008.070	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			170.35000	0.17035	161.900	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,313.52000	2.31352	2,198.920	2.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			23.01000	0.02301	18.230	2.44	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.51227	124.58729	5.47043	124.69873		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,294.38000	2.29438	2,136.760	2.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			161.78000	0.16178	115.600	2.19	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.48981	119.40425	5.44310	119.51756		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			826.69000	0.82669	676.510	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,077.29000	1.07729	1,040.420	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			838.18000	0.83818	686.610	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,064.44000	1.06444	1,026.180	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			849.77000	0.84977	696.810	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,051.70000	1.05170	1,012.050	2.17	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.46325	130.17426	7.46398	130.16682		11.62	7,159,584.30	55	35,698.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,727.01000	4.72701	4,679.510	11.87	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,172.42000	1.17242	1,117.480	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,050.96000	6.05096	6,011.160	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			752.85000	0.75285	705.610	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,146.63000	10.14663	10,131.430	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			186.24000	0.18624	163.600	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,870.08000	12.87008	12,867.680	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			59.52000	0.05952	49.680	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.53377	126.74869	7.53451	126.74130		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,181.56000	10.18156	10,049.080	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,319.51000	1.31951	1,179.640	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,127.29000	2.12729	1,935.710	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,621.40000	7.62140	7,422.430	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,039.06000	3.03906	2,840.050	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,922.44000	5.92244	5,716.040	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.58783	128.39892	7.58856	128.39177		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,670.22000	4.67022	4,316.770	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,437.55000	6.43755	6,076.950	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,581.78000	4.58178	4,232.100	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,549.24000	6.54924	6,192.410	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,625.88000	4.62588	4,274.310	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,493.22000	6.49322	6,134.500	12.22	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R1On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.13488	214.13488	214.14696	214.14696			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			4,843.04000	4.84304	4,855.120		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			4,853.04000	4.85304	4,865.120		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			4,863.04000	4.86304	4,875.120		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.92170	271.92170	272.16878	272.16878			201,222,058.00	740	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,178.78000	5.17878	4,931.700		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,168.78000	5.16878	4,921.700		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,158.78000	5.15878	4,911.700		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.84373	111.08092	4.80504	111.16202		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			717.66000	0.71766	641.410		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			80.56000	0.08056	85.410		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.76126	108.26361	4.71647	108.34593		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			752.14000	0.75214	625.510		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			269.03000	0.26903	224.720		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.62016	109.67316	4.56841	109.75677		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			196.11000	0.19611	140.790		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.04	Put			1,054.92000	1.05492	1,083.210	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			200.25000	0.20025	143.990	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,042.73000	1.04273	1,070.080	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			204.46000	0.20446	147.250	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,030.60000	1.03060	1,057.000	1.30	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	01/11/2012	Bond Future			199.91620	199.91620	199.91682	199.91682			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,926.82000	7.92682	7,926.200		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			7,916.82000	7.91682	7,916.200		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			7,906.82000	7.90682	7,906.200		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.98711	110.58780	5.97206	110.65400		4.71	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,912.56000	3.91256	3,834.930	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			47.00000	0.04700	35.570	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.03407	112.17237	6.01793	112.23960		4.45	16,825,855.50	150	10,060.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,616.27000	1.61627	1,495.970	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,233.48000	1.23348	1,180.410	4.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,103.23000	3.10323	3,008.230	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			508.21000	0.50821	480.440	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,057.23000	4.05723	3,973.690	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			296.94000	0.29694	280.630	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.05423	109.47382	6.03700	109.54223		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,528.32000	1.52832	1,394.670	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,034.25000	2.03425	1,969.010	4.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.89	Call			1,491.48000	1.49148	1,359.980	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,077.35000	2.07735	2,014.260	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,509.83000	1.50983	1,377.260	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,055.72000	2.05572	1,991.560	4.65	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On		15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.29145	111.57692	6.27645	111.65613		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,903.36000	4.90336	4,820.390	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			56.14000	0.05614	52.380	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.34426	109.14465	6.32839	109.22501		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,158.67000	5.15867	5,037.540	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			418.72000	0.41872	377.950	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.37777	110.56554	6.36104	110.64719		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,191.66000	2.19166	1,966.110	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,539.23000	2.53923	2,395.330	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,215.30000	2.21530	1,991.210	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,513.86000	2.51386	2,371.420	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,239.09000	2.23909	2,016.470	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,488.67000	2.48867	2,347.700	6.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.97735	105.19314	4.93064	105.24771		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			252.79000	0.25279	218.580	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			113.44000	0.11344	133.800	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.85266	102.93505	4.79177	102.99044		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			258.70000	0.25870	231.920	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Put			287.62000	0.28762	316.230	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.57718	104.27533	4.49506	104.33168		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			87.75000	0.08775	77.220	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			851.26000	0.85126	897.080	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			89.05000	0.08905	78.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			845.61000	0.84561	891.300	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			90.36000	0.09036	79.580	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			839.97000	0.83997	885.540	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.57972	106.02336	6.58031	106.01994		7.18	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,658.74000	5.65874	5,657.600	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			65.13000	0.06513	60.570	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.63861	103.90271	6.63922	103.89930		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,000.14000	6.00014	5,919.910	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			481.23000	0.48123	397.590	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.68164	105.25552	6.68224	105.25226		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,117.18000	2.11718	1,916.530	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,441.67000	3.44167	3,237.760	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,140.91000	2.14091	1,938.970	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,410.31000	3.41031	3,205.110	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,164.80000	2.16480	1,961.580	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,379.15000	3.37915	3,172.670	7.30	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.77212	100.53713	6.75220	100.66316		8.47	15,080,569.50	150	9,493.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,630.58000	1.63058	1,527.470	8.51	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
R208	On	01/11/2012	Bond Future	6.81	Put			1,265.43000	1.26543	1,288.350	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,793.54000	4.79354	4,662.400	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			194.79000	0.19479	189.680	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,884.52000	5.88452	5,753.620	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			100.75000	0.10075	95.880	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.83360	101.97767	6.81279	102.10556		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			649.84000	0.64984	538.650	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,807.79000	5.80779	5,824.490	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,342.81000	6.34281	6,162.060	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			607.89000	0.60789	555.030	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.87672	99.91073	6.85507	100.04051		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,481.57000	2.48157	2,213.000	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,721.38000	3.72138	3,582.590	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,508.27000	2.50827	2,238.070	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,687.19000	3.68719	3,546.770	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,455.04000	2.45504	2,188.110	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,755.80000	3.75580	3,618.650	8.67	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	01/11/2012	Bond Future			8.17811	80.66265	8.17883	80.65637		17.61	0.00	0	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,019.75000	7.01975	7,003.010	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			403.18000	0.40318	380.160	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.24790	81.81839	8.24864	81.81203		18.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,166.62000	8.16662	8,007.160	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,638.90000	1.63890	1,473.080	18.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future			8.30218	79.74065	8.30292	79.73435		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,995.43000	3.99543	3,690.110	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,727.19000	6.72719	6,415.570	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,031.70000	4.03170	3,724.820	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,673.93000	6.67393	6,360.750	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,068.13000	4.06813	3,759.450	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,620.98000	6.62098	6,306.000	18.67	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			153.71266	153.71266	153.71462	153.71462			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			8,724.62000	8.72462	8,722.660		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			8,714.62000	8.71462	8,712.660		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			8,704.62000	8.70462	8,702.660		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	01/11/2012	Bond Future			122.14919	122.14919	122.15468	122.15468			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			164.68000	0.16468	159.190		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			154.68000	0.15468	149.190		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			144.68000	0.14468	139.190		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.65432	125.65432	125.34323	125.34323			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,353.23000	3.35323	3,664.320		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,343.23000	3.34323	3,654.320		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			3,333.23000	3.33323	3,644.320		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.98019	91.92696	7.98604	91.87499		15.36	0.00	0	4,907.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,437.94000	1.43794	1,423.930	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,569.78000	3.56978	3,503.800	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,278.74000	7.27874	7,300.330	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			372.83000	0.37283	342.450	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.05426	93.24421	8.06029	93.19152		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,417.16000	8.41716	8,343.730	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,497.72000	1.49772	1,371.600	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.10880	90.92144	8.11496	90.86829		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,046.72000	4.04672	3,783.730	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,464.46000	6.46446	6,148.320	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,084.31000	4.08431	3,819.460	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,412.48000	6.41248	6,094.480	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,122.09000	4.12209	3,855.400	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,360.81000	6.36081	6,040.970	16.24	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



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			8.19210	82.65942	8.18770	82.70022			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,868.43000	1.86843	1,909.230		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,772.24000	1.77224	1,813.040		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,676.23000	1.67623	1,717.030		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	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,396.09000	16,396.09000	16,440.33000	16,440.33000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32880	1.32880	1.33720	1.33720		15.93	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			219.66620	0.02197	171.958	15.54	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			147.66620	0.01477	183.958	15.54	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.33570	1.33570	1.34400	1.34400		16.30	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			482.20210	0.04822	440.438	16.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			442.20210	0.04422	483.438	16.13	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>765,320,164.74</b>	<b>185,232</b>	<b>1,516,582.00</b>
<b><u>i-Bonds</u></b>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.12268	100.00000	11.09573			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	22.89464	100.00000	22.84425			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.98648	100.00000	9.96229		1,400,000,000,000.00	14,000,000	7,000,000.00	
AA05	On	22/03/2019	Spot Bond			5.00000	127.79222	5.00000	127.77508			0.00	0	40,500,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	69.58337	100.00000	69.58335			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.10438	100.00000	23.05352		77,140,000,000.00	771,400	20,295,700.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	40.04535	100.00000	39.95720			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.22213	100.00000	9.19978			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.58935	100.00000	15.55503			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	44.75302	100.00000	44.64461			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	32.02234	100.00000	31.94926			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.85342	100.00000	19.80533			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.82401	100.00000	31.74692		2,000,000,000,000.00	0.00	20,000,000	5,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.29613	100.00000	12.26634			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.22588	100.00000	9.20353			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.03535	100.00000	9.01346			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.16729	100.00000	9.14509			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.27435	100.00000	28.21211			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.23294	100.00000	20.18392			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.47162	100.00000	30.40455			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.10391	100.00000	24.04552			0.00	0	50,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.70595	100.00000	19.65821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	11.63209	100.00000	11.60391			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	72.81097	100.00000	72.67411			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	56.39958	100.00000	56.27544			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	46.57863	100.00000	46.46579			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	84.91310	100.00000	84.72185			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	88.52989	100.00000	88.38710			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	74.13433	100.00000	73.84474			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.64865	100.00000	40.55588			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.45607	100.00000	22.22462			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.44659	8.00000	92.41940			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.17234	100.00000	21.12573			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.07131	100.00000	17.02996			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.85002	9.58000	101.82381			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.17329	100.00000	12.14380			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.65323	100.00000	11.61686			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.42829	4.50000	101.40773			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.92881	100.00000	5.91521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	20.15860	100.00000	20.11236			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.22162	100.00000	5.20965			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	94.95928	100.00000	94.77768			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.63038	100.00000	5.61747			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.37010	100.00000	2.36562			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.37010	100.00000	2.36562			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.05534	6.82500	100.03689			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.40515	100.00000	11.37752			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.93398	100.00000	11.91096			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.65546	100.00000	23.60522			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.88606	100.00000	10.86518			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.31076	100.00000	10.29092			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.04757	100.00000	21.00697			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On	23/03/2016	Spot Bond			100.00000	20.14812	100.00000	20.10914			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.88954	100.00000	8.86178			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.70013	100.00000	8.67297			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.16197	100.00000	19.12490			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.58657	100.00000	23.54952			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.99904	100.00000	14.94670			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.60861	100.00000	17.57455			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.89267	100.00000	16.86001			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.56957	100.00000	16.53751			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.08162	100.00000	9.05129			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	19.98386	100.00000	26.23640			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	59.31308	100.00000	59.20055			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.25714	100.00000	11.20763			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.45202	100.00000	14.42406			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.55964	100.00000	13.53341			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.10663	95.66000	95.66000			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	0.00035	100.00000	100.00000			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	15.44793	100.00000	15.41393			2,000,000,000,000.00	20,000,000	13,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.63076	100.00000	21.58315			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.31642	100.00000	10.29360			2,000,000,000,000.00	20,000,000	10,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	13.02768	100.00000	12.99900			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.85414	100.00000	18.81264			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.68210	100.00000	32.60710			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.73265	4.00000	118.71018			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.95115	100.00000	5.93757			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.30144	100.00000	3.29391			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	59.21322	100.00000	59.06978			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	65.77202	100.00000	65.61268			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	66.12494	100.00000	65.96474			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.50491	100.00000	21.45282			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	55.84552	100.00000	55.95515			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	61.24091	100.00000	61.09255			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	55.84552	100.00000	55.95515			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	58.48273	100.00000	58.34105			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	65.51410	100.00000	65.36989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			13.50000	99.64564	13.50000	106.33396			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.55356	100.00000	17.51104			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.79113	100.00000	17.74803			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.16459	100.00000	21.11332			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	91.42531	100.00000	91.20068			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	45.21781	100.00000	45.10827			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	45.16919	100.00000	45.05976			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.31599	100.00000	17.27404			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.42943	100.00000	1.42673			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	88.68080	100.00000	88.47116			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	88.68080	100.00000	88.47116			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	38.78598	100.00000	38.69202			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	44.56533	100.00000	44.45737			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.46822	100.00000	14.44077			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	88.44856	100.00000	88.23897			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	45.81749	100.00000	45.70650			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On	20/09/2015	Spot Bond			100.00000	15.93267	100.00000	15.89407			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.87810	100.00000	16.83721			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.51121	100.00000	15.47364			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.79598	100.00000	15.75771			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.92128	100.00000	15.88271			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.11736	100.00000	10.09509			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.11736	100.00000	10.09509			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.17067	100.00000	10.14828			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.28340	100.00000	15.24638			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.17067	100.00000	10.14828			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.06405	100.00000	10.04191			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.37264	100.00000	23.32842			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.96276	100.00000	23.90472			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	97.76501	100.00000	97.51041			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	45.45282	100.00000	45.34271			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.95595	100.00000	14.91972			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	45.45282	100.00000	45.34271			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	97.76501	100.00000	97.51041			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On	20/12/2018			100.00000	9.94158	100.00000	9.91749			0.00	0	0.00
ACL096	On	20/06/2020			100.00000	9.93317	100.00000	9.90910			0.00	0	0.00
ACL097	On	20/12/2025			100.00000	9.94486	100.00000	9.92077			0.00	0	0.00
ACL098	On	20/12/2025			100.00000	9.70380	100.00000	9.68028			0.00	0	0.00
ACL099	On	20/12/2013			100.00000	45.04764	100.00000	44.93850			0.00	0	0.00
ACL100	On	20/12/2017			100.00000	10.18782	100.00000	10.16314			0.00	0	0.00
ACL101	On	18/01/2013			100.00000	91.09903	100.00000	90.87791			0.00	0	0.00
ACL102	On	12/07/2013			100.00000	62.45198	100.00000	62.30068			0.00	0	0.00
ACL103	On	18/01/2013			100.00000	91.09903	100.00000	90.87791			0.00	0	0.00
ACL104	On	20/12/2019			100.00000	12.22126	100.00000	12.19165			0.00	0	930,000.00
ACL114	On	20/03/2014			100.00000	31.94574	100.00000	31.86834			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	38.96260	100.00000	38.87683			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	40.69173	100.00000	40.59315			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	8.13368	100.00000	8.11398			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	8.14472	100.00000	8.12499			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.23411	100.00000	7.22038			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	41.16252	100.00000	41.06280			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	4.01175	100.00000	4.00287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.90528	100.00000	4.89449			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.07495	100.00000	6.06346			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.17059	100.00000	4.16141			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.33015	100.00000	4.32063			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.43050	100.00000	9.40766			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.29411	100.00000	27.22799			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.29411	100.00000	27.22799			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.16252	100.00000	41.06280			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	26.87487	100.00000	26.80977			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	24.05669	100.00000	23.99840			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.99407	100.00000	23.93595			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.27384	100.00000	9.25138			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.90686	100.00000	10.88015			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.26180	100.00000	9.23936			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.95745	100.00000	9.93552			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	97.95718	100.00000	97.70208			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.01075	100.00000	9.98871			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	24.05669	100.00000	23.99840			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	12.31650	100.00000	12.28666			0.00	0	7,000,000.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.55067	100.00000	11.52268			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.46665	100.00000	9.44372			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.09218	100.00000	43.34309			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	30.27956	100.00000	30.21961			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	30.04290	100.00000	29.98343			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.63799	100.00000	9.61892			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	39.44205	100.00000	39.34650			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.56109	100.00000	16.52831			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.39721	100.00000	16.36475			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.71533	100.00000	16.68223			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.61706	100.00000	9.59802			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.25050	100.00000	9.23218			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.59001	100.00000	16.55716			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.69604	100.00000	16.66300			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.56289	100.00000	11.54482			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	14.14561	100.00000	14.11760			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.63820	100.00000	16.60526			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	34.42240	100.00000	34.33900			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.94233	100.00000	22.88674			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.63140	100.00000	31.55476			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.05179	100.00000	13.03128			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.78940	100.00000	10.76326			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.60332	1.75000	102.59173			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	18.06640	100.00000	18.02263			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	84.97580	100.00000	84.78781			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	18.08844	100.00000	18.04462			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.70624	100.00000	10.68030			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.67035	100.00000	9.64692			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	9.06313	100.00000	9.04117			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	85.01829	100.00000	84.83020			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	46.34255	100.00000	46.18779			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	25.44814	100.00000	25.36315			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	84.67433	100.00000	84.48700			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	18.08587	100.00000	18.00600			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.44205	100.00000	10.39593			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On	20/06/2017	Spot Bond			100.00000	9.91140	100.00000	9.86764			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.77101	100.00000	8.73227			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.92565	100.00000	9.86871			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.55982	100.00000	8.49170			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	82.04258	100.00000	81.86652			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	82.01903	100.00000	81.84302			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	69.19440	100.00000	69.04126			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.35229	100.00000	2.34659			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.68783	100.00000	19.64014			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.36123	100.00000	20.31191			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.81016	100.00000	20.75975			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	13.04899	100.00000	13.02027			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.52563	100.00000	15.49127			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.18459	100.00000	25.12357			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	21.31842	100.00000	21.27149		1,301,200,000,000.00	0.00	13,012,000	18,106,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.17683	100.00000	24.11826			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.52753	100.00000	15.49317			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.31470	100.00000	6.30022			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.85548	100.00000	34.77876			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.85079	100.00000	10.82451			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.53339	100.00000	14.50122			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.37455	100.00000	16.32343			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	8.89035	100.00000	8.86260			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	44.35940	100.00000	44.22089			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.79284	100.00000	23.74017			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.59734	100.00000	10.57167			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	45.96229	100.00000	45.85094			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.05626	100.00000	51.94167			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.27030	100.00000	23.21393			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.31634	100.00000	29.25146			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.51529	100.00000	15.48095			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	40.32388	100.00000	40.22619			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.38433	100.00000	18.33980			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	66.17947	100.00000	66.01915			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.23087	100.00000	19.18429			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.19751	100.00000	19.15101			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.00000	14.55703	100.00000	14.52176			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	19.09746	100.00000	19.05119			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	14.81592	100.00000	14.78003			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	18.25806	100.00000	18.21383			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	18.25806	100.00000	18.21383			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	16.17663	100.00000	16.13745			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.63066	100.00000	16.59038			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.83950	100.00000	17.79628			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	19.23087	100.00000	19.18429			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	17.22657	100.00000	17.18484			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.45259	8.00000	101.43077			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.21204	100.00000	14.17761			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.21204	100.00000	14.17761			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.21204	100.00000	14.17761			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	25.47149	100.00000	25.40978			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	64.45715	100.00000	64.30100			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.91837	100.00000	16.87739			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.90363	100.00000	12.86245			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond				100.00000	13.51091	100.00000	13.46779			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond				100.00000	13.74443	100.00000	13.65874			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	21.78952	100.00000	21.73674			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	20.31261	100.00000	20.26339			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	18.19516	100.00000	18.15109			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond				100.00000	16.83205	100.00000	16.72711			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	5.00782	100.00000	4.99835			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	21.98797	100.00000	21.93470			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	20.01152	100.00000	19.96304			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	12.35279	100.00000	12.32287			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	12.35279	100.00000	12.32287			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.93512	100.00000	14.89893			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.94102	100.00000	12.90967			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	26.59190	100.00000	26.52749			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	18.53601	100.00000	18.49110			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	83.52403	100.00000	83.33333			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
BD0202	On	31/12/2018	Spot Bond			100.00000	3.96275	100.00000	3.95402			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.33315	100.00000	9.31544			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.42151	100.00000	10.40174			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.07343	100.00000	11.04892			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	29.33444	100.00000	29.26338			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	64.37169	100.00000	64.21575			0.00	0	2,381,675.00
BD310C	On	18/02/2014	Spot Bond			100.00000	39.13602	100.00000	39.04121			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	38.72249	100.00000	38.62868			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	65.05154	100.00000	64.89396			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	40.23686	100.00000	40.13938			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	64.58919	100.00000	64.43271			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	9.42794	100.00000	9.40509			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	23.68622	100.00000	23.62885			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	22.43168	100.00000	22.36165			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	55.53836	100.00000	55.41611			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.91830	100.00000	10.89185			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.97223	100.00000	10.94565			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.13403	100.00000	11.10706			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.67338	100.00000	11.64510			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.21273	100.00000	12.18314			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.72291	100.00000	13.68966			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.93373	100.00000	3.92420			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.11938	100.00000	9.09728			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.49362	100.00000	9.47061			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.65400	100.00000	9.63062			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.70746	100.00000	9.68395			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.34902	100.00000	10.32395			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.20443	100.00000	11.17729			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.46323	100.00000	2.45726			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.46323	100.00000	2.45726			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.86889	100.00000	9.84499			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	10.53025	100.00000	10.50473			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	10.71062	100.00000	10.68467			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	107.13647	8.00000	107.11273			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	11.25172	100.00000	11.22446			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	12.21370	100.00000	12.18411			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.75827	100.00000	1.75401			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.75827	100.00000	1.75401			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond				100.00000	29.83907	100.00000	29.77339			0.00	0	5,100,000.00
BIDC14	On 26/10/2012	Spot Bond				100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BIDC21	On 17/10/2012	Spot Bond				1,000.00000	46.49682	1,000.00000	45.91195			0.00	0	0.00
BIDC23	On 26/10/2012	Spot Bond				100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BIDC24	On 27/11/2012	Spot Bond				100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond				100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond				100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond				100.00000	11.21397	100.00000	11.18681			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond				100.00000	6.55935	100.00000	6.54346			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond				100.00000	6.92233	100.00000	6.90556			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond				100.00000	11.23358	100.00000	11.20636			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond				100.00000	11.55699	100.00000	11.52899			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond				100.00000	12.14502	100.00000	12.11559			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond				100.00000	14.59512	100.00000	14.55975			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond				100.00000	13.55946	100.00000	13.52661			0.00	0	0.00
BMWF03On	15/06/2013	Spot Bond				100.00000	66.66084	100.00000	66.49935			0.00	0	43,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	64.42699	100.00000	64.27091			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	82.19074	100.00000	82.01168			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	46.86407	100.00000	46.71776			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.11148	100.00000	8.09182			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	88.18137	100.00000	87.97340			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.28373	100.00000	32.21266			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.56200	100.00000	21.51453			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.37536	100.00000	13.34295			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.73765	100.00000	28.66803			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.33313	100.00000	18.29278		2,000,000,000,000.00	0.00	20,000,000	17,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.55459	8.00000	115.52996			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.68765	100.00000	12.65692			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.60608	8.00000	118.58081			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.99615	100.00000	16.94308			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.03062	100.00000	13.99974			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.36275	100.00000	0.36115			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.26338	4.00000	102.24158			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.82331	100.00000	14.79050			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	14.02834	100.00000	13.99730			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.37859	100.00000	16.34253			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.28662	100.00000	13.25442			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.48775	12.05000	101.46602			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	85.66719	100.00000	85.47382			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.91470	100.00000	34.83011			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.94983	100.00000	24.88939			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	85.39514	100.00000	85.19973			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.14448	100.00000	18.08783			0.00	0	3,000,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	97.58005	100.00000	97.32594			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	68.33071	100.00000	68.16518			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.05519	100.00000	36.96543			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	66.15435	100.00000	65.99408			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	66.15435	100.00000	65.99408			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115 On	20/06/2013	Spot Bond			100.00000	66.15435	100.00000	65.99408			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	55.82082	100.00000	55.93051			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	66.18376	100.00000	66.02343			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	65.88966	100.00000	65.73004			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	65.65437	100.00000	65.49532			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	56.40332	100.00000	56.26667			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.82249	100.00000	20.77206			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	64.44417	100.00000	64.28806			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.68946	100.00000	20.63934			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	45.25023	100.00000	45.14061			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	44.96659	100.00000	44.85766			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.39266	100.00000	21.34083			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	56.51504	100.00000	56.37814			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	56.34844	100.00000	56.21193			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	56.26544	100.00000	56.37405			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	66.24257	100.00000	66.08211			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	66.03671	100.00000	65.87673			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	45.53385	100.00000	45.42355			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145 On	20/09/2013	Spot Bond			100.00000	57.47028	100.00000	57.34378			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.13890	13.64000	105.10100			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	53.35471	100.00000	53.23727			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	57.93131	100.00000	57.79096			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	83.26563	100.00000	83.07935			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.42240	100.00000	34.33900			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	46.87098	100.00000	46.75742			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	46.87098	100.00000	46.75742			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	61.67472	100.00000	61.52531			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.14824	100.00000	21.09700			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.63082	100.00000	15.59295			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.41439	100.00000	15.37705			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On	20/12/2015	Spot Bond			100.00000	15.51121	100.00000	15.47364			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.51401	100.00000	33.43281			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	83.12241	100.00000	82.93645			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	64.18731	100.00000	64.03182			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	64.57770	100.00000	64.42127			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	64.32510	100.00000	64.16927			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	64.32510	100.00000	64.16927			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.56788	100.00000	31.49140		25,000,000,000,000.00	250,000,000	250,000,000.00	
CLN179 On	20/03/2016	Spot Bond			100.00000	12.67216	100.00000	12.64146			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66744	100.00000	66.66744			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66744	100.00000	66.66744			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.24585	100.00000	15.54936			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.76303	100.00000	11.73714			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.24585	100.00000	15.54936			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.12827	100.00000	12.09890			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.88113	100.00000	39.27387			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	41.09033	100.00000	40.99079			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.09688	2.76000	100.08942			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			100.00000	12.78563	100.00000	12.75466			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.85554	2.76000	105.83902			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.11172	8.25000	100.08937			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.17744	100.00000	41.00519			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.24585	100.00000	15.54936			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.24585	100.00000	15.54936			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.43773	100.00000	3.42988			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.47184	2.40000	110.45571			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.83931	100.00000	15.80094			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.65252	100.00000	65.49348			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	66.00730	100.00000	65.84739			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	66.84843	100.00000	66.68648			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	48.01360	100.00000	47.89728			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.03992	100.00000	21.98653			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.12896	100.00000	22.07535			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.26653	8.52000	103.24299			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.35130	100.00000	22.29715			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.25212	100.00000	22.19822			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			100.00000	10.11012	100.00000	10.08563			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.11012	100.00000	10.08563			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.24257	8.64500	103.21870			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.24257	8.64500	103.21870			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.81735	100.00000	40.52427			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.25771	100.00000	42.44796			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.43550	100.00000	13.40577			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	12.13977	100.00000	12.11035			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	13.15302	100.00000	13.12115			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	64.86351	100.00000	64.70637			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	64.87760	100.00000	64.72043			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.84756	100.00000	21.79463			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.84756	100.00000	21.79463			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.68495	100.00000	38.60836			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	87.67536	100.00000	87.47003			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	62.05850	100.00000	61.90816			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	62.05850	100.00000	61.90816			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	12.87491	100.00000	14.69742			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	9.15442	100.00000	9.13225			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	85.06856	100.00000	84.87523			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.10405	100.00000	10.08405			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	19.66098	100.00000	19.61335			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.38792	100.00000	9.36517			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.29843	9.35000	100.27352			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.29843	9.35000	100.27352			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	19.61335	100.00000	19.56583			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	19.63113	100.00000	19.58357			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.66490	100.00000	13.63180			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.61458	100.00000	13.58161			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.49239	100.00000	16.45244			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.38313	100.00000	13.35071			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	17.72394	100.00000	17.68101			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	17.72394	100.00000	17.68101			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	17.72394	100.00000	17.68101			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	17.72394	100.00000	17.68101			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	17.72394	100.00000	17.68101			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On	26/03/2015			100.00000	17.91941	100.00000	17.87599			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	10.38179	100.00000	10.35665			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	10.38179	100.00000	10.35665			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	10.38179	100.00000	10.35665			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	10.38179	100.00000	10.35665			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	10.38179	100.00000	10.35665			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	10.38179	100.00000	10.35665			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	104.26276	9.65000	104.23606			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	34.19379	100.00000	34.11095			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	27.12900	100.00000	27.06328			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	62.82945	100.00000	62.63329			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	31.87244	100.00000	31.79523			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	31.87244	100.00000	31.79523			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.62018	100.00000	10.58702			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.60699	100.00000	12.57646			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	12.85982	100.00000	12.82866			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	14.38894	100.00000	14.35408			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	10.58744	100.00000	10.56179			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On	20/06/2017			100.00000	10.52805	100.00000	10.50254			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.58744	100.00000	10.56179			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.49755	100.00000	9.46790			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.12979	100.00000	11.09504			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.09504	100.00000	11.06040			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	10.56368	100.00000	10.53810			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	21.53707	100.00000	21.48490			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	8.30396	100.00000	8.27803			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.91464	100.00000	17.85872			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.48952	100.00000	17.43491			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.73446	100.00000	15.68002			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.74927	100.00000	10.70106			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.19698	100.00000	10.14977			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.19698	100.00000	10.14977			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.16096	100.00000	10.11153			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	9.57580	100.00000	9.53370			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.78062	100.00000	1.77279			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.96034	100.00000	17.92081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	17.96034	100.00000	17.92081			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	65.38442	100.00000	65.23970			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	67.43881	100.00000	67.27544			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	67.40846	100.00000	67.24516			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	102.41830	100.00000	102.18455			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	99.19785	100.00000	98.97027			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	67.39328	100.00000	67.23002			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	67.28613	100.00000	67.13803			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	59.20221	100.00000	59.05879			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	59.20221	100.00000	59.05879			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.13991	100.00000	8.12019			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	65.24450	100.00000	65.10010			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	65.25925	100.00000	65.11482			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	67.40846	100.00000	67.24516			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	67.40846	100.00000	67.24516			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	12.96010	100.00000	12.92835			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	67.70083	100.00000	67.55099			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.07343	100.00000	11.04892			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00195	100.00000	0.00195			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00218	100.00000	0.00217			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	98.01211	100.00000	97.75485			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	98.05693	100.00000	97.79956			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	98.03772	100.00000	97.78040			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	136.39019	100.00000	136.02118			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	98.07934	100.00000	97.82192			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.44708	100.00000	11.41935			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.44708	100.00000	11.41935			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	12.25759	100.00000	12.22790			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.60958	100.00000	11.58145			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.82504	100.00000	10.79882			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	61.81606	100.00000	61.62306			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On	20/06/2017			100.00000	10.93790	100.00000	10.91140			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	10.47408	100.00000	10.42752			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	20.82356	100.00000	20.77772			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	66.76312	100.00000	66.61535			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	11.89487	100.00000	11.86855			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	14.97897	100.00000	14.94582			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	19.48682	100.00000	19.44369			0.00	0	30,100,000.00
COJ07	On	23/03/2021			100.00000	15.62820	100.00000	15.59380			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	77.27963	100.00000	77.12538			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	103.13187	5.86800	103.11571			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	99.10357	7.17500	99.08443			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	9.09795	100.00000	9.07591			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	19.84914	100.00000	19.80053			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
CPL007	On	01/08/2015			100.00000	17.13507	100.00000	17.05972			0.00	0	0.00
CPL008	On	27/11/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
DEN37U	On	28/09/2012			100.00000	96.80260	100.00000	96.55376			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	96.98017	100.00000	96.73086			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG28On	12/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
DENG31On	02/04/2013	Spot Bond			100.00000	67.24298	100.00000	67.09375			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	95.92237	100.00000	95.67829			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	96.75557	100.00000	96.50685			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	96.75557	100.00000	96.50685			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	96.75087	100.00000	96.50216			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond			100.00000	96.50628	100.00000	96.25819			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	95.82534	100.00000	95.58088			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.76329	100,000.00000	0.71341			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	24.46629	100.00000	24.35870			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	51.26095	100.00000	51.14812			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	21.96587	100.00000	21.91726			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	10.29404	100.00000	10.27138			0.00	0	83,527,879.00
DV23 On	27/02/2023	Spot Bond			100.00000	10.21871	100.00000	10.19622			0.00	0	191,870,200.00
DVF12 On	13/10/2012	Spot Bond			100.00000	92.08211	100.00000	91.85420		1,260,000,000,000.00	12,600,000	3,150,000.00	
E170 On	01/08/2020	Spot Bond			100.00000	14.72466	100.00000	14.69225		4,760,000,000.00	47,600	16,158,000.00	
EDC01 On	04/04/2016	Spot Bond			100.00000	17.41434	100.00000	17.37215			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond			100.00000	20.87862	100.00000	20.81272			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On	31/08/2015	Spot Bond			100.00000	8.80817	100.00000	8.78036			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.71595	100.00000	3.70422			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.56766	100.00000	1.56272			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.62378	100.00000	15.58794			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.06018	2.55000	103.04473			55,335,000,000.00	21,700,000	39,200,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.65606	100.00000	11.63041			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.95822	100.00000	15.92310			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.72510	8.00000	118.69979			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.11949	100.00000	15.08286			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	85.74785	100.00000	85.55208			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	100.79088	100.00000	100.52140			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	100.77865	100.00000	100.50919			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	82.58929	100.00000	82.40777			0.00	0	100,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.89175	100.00000	27.82809			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.78425	100.00000	23.73189			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.61580	100.00000	18.57069			2,000,000,000,000.00	20,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On	25/04/2017	Spot Bond			100.00000	11.86065	100.00000	11.82362			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	84.82812	100.00000	84.63490			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.92239	100.00000	20.87169			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	85.07813	100.00000	84.88432			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	27.69142	100.00000	27.62433			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	85.18230	100.00000	84.98825			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	28.35346	100.00000	28.28477			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	56.74469	100.00000	56.60721			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	27.23626	100.00000	27.17027			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.28872	100.00000	15.25169			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	56.76001	100.00000	56.62250			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.06204	100.00000	16.02629			1,004,280,000,000.00	10,042,800	59,542,800.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.46824	9.25000	103.44269			0.00	0	707,894,329.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.11991	10.00000	101.09311			0.00	0	275,151,686.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.33636	7.85000	103.31462			0.00	0	66,005,042.00
ES33	On	15/09/2033	Spot Bond			7.50000	99.80012	7.50000	103.52191			0.00	0	579,630,321.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	15.72373	100.00000	15.65457			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	99.69002	100.00000	99.42629			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On	02/08/2023			100.00000	11.11060	100.00000	11.08368			0.00	0	0.00
FR003U	On	02/08/2023			100.00000	10.81198	100.00000	10.78578			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	57.38006	100.00000	57.24106			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	57.50844	100.00000	57.36912			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.11257	8.37500	100.09003			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	58.15031	100.00000	58.00944			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	30.78930	100.00000	30.72152		1,200,000,000,000.00		12,000,000	20,400,000.00
FRB05	On	21/12/2018			100.00000	10.61525	100.00000	10.59177			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	86.90705	100.00000	86.70353			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	101.28103	100.00000	101.00730			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	11.85136	100.00000	11.82265			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	9.44767	100.00000	9.42479			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	10.15060	100.00000	10.12601			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	14.73587	100.00000	14.70325			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.75600	100.00000	10.72994			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	40.67067	100.00000	40.57786			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	55.75206	100.00000	55.62934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.34531	100.00000	3.33768			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.69017	100.00000	3.68200			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.21135	100.00000	4.20203			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33191	100.00000	0.33129			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02208	100.00000	0.02204			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02036	100.00000	0.02032			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	34.58027	100.00000	34.50373			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	59.95601	100.00000	59.81076			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.18185	100.00000	13.14992			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.13510	100.00000	35.06554			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	31.29963	100.00000	31.23766			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	12.85982	100.00000	12.82866			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	12.85982	100.00000	12.82866			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.92513	100.00000	9.90082			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108 On	24/02/2017	Spot Bond			100.00000	12.66862	100.00000	12.63793			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	12.54760	100.00000	12.51719			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	55.71440	100.00000	55.57943			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	16.09328	100.00000	16.05430			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	11.00324	100.00000	10.97658			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.97737	100.00000	11.94835			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	34.80342	100.00000	34.71911			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.71570	100.00000	9.51473			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.19724	100.00000	9.16237			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.91671	100.00000	15.87816			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.94767	100.00000	11.91872			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	14.20481	100.00000	14.17040			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	15.21459	100.00000	15.17773			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.43684	100.00000	11.40914			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.83865	100.00000	12.80755			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.62827	100.00000	16.58799			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.08290	100.00000	11.04631			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.25100	100.00000	7.21984			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126 On	20/09/2017	Spot Bond			100.00000	13.68766	100.00000	13.63662			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	16.07140	100.00000	16.01147			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.51452	100.00000	12.46785			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.26333	100.00000	13.21387			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.33507	100.00000	15.27788			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.32416	100.00000	14.27074			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.94660	100.00000	15.88713			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.84518	100.00000	16.78236			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.23820	100.00000	15.17744			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.73976	100.00000	14.67844			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.33863	100.00000	13.28313			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.11544	100.00000	13.06086			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	16.14090	100.00000	16.07375			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.95491	100.00000	15.88853			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	15.44653	100.00000	15.38227			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	16.11982	100.00000	16.04970			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.13664	100.00000	13.07274			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.65132	100.00000	11.59054			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On	20/09/2017			100.00000	9.89399	100.00000	9.84238			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	15.87081	100.00000	15.77976			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	14.75319	100.00000	14.56980			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.22400	100.00000	6.14664			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.67586	100.00000	2.66328			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.14852	100.00000	35.07073			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.19908	100.00000	30.12592			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.66401	100.00000	19.61638			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.19465	100.00000	16.15543			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	42.10710	100.00000	42.00509			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.44074	6.90500	101.42176			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.90265	100.00000	10.83986			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	62.49742	100.00000	62.34603			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	32.08863	100.00000	32.01089			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.46565	100.00000	9.44272			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.56805	5.87500	100.55224			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	12.79956	100.00000	12.76855			0.00	0	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	12.90559	100.00000	12.87434			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.91817	100.00000	4.90734			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.29980	100.00000	24.25382			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.50698	100.00000	4.49706			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.30607	100.00000	6.29218			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	98.04092	100.00000	97.78359			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.34612	100.00000	12.32276			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	98.09410	100.00000	97.83864			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.57070	100.00000	10.54508			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.96546	100.00000	18.91951			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	19.18911	100.00000	19.14262			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	17.29394	100.00000	17.25205			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.97198	4.73000	105.94985			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	98.55771	100.00000	98.30104			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.52936	100.00000	17.48691			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.43285	100.00000	11.40515			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.72887	100.00000	12.69803			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.91787	100.00000	27.85024			0.00	0	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	14.47260	100.00000	14.43754			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.02489	100.00000	13.99090			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	97.63289	100.00000	97.37864			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	97.62089	100.00000	97.36666			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	64.35942	100.00000	64.23200			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	64.36390	100.00000	64.23647			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	64.38182	100.00000	64.25435			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	65.50732	100.00000	65.34862			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.22449	100.00000	10.20425			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.62322	100.00000	14.59426			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.21402	100.00000	10.19380			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.19275	100.00000	19.15474			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.15035	100.00000	15.12036			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.26236	100.00000	13.23024		1,200,000,000,000.00	0.00	12,000,000	7,500,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	58.58221	100.00000	58.44029			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	60.94314	100.00000	60.79550			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	58.65110	100.00000	58.50903			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	61.01733	100.00000	60.86951			0.00	0	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	58.82069	100.00000	58.67820			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	58.87369	100.00000	58.73106			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	59.43013	100.00000	59.28616			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	60.11377	100.00000	59.96814			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	60.54302	100.00000	60.39636			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.47939	100.00000	22.42808			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	55.06809	100.00000	54.93323			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.94736	100.00000	29.87481		330,000,000,000.00	0.00	3,300,000	1,100,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.81666	100.00000	16.76415			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.35755	100.00000	13.32519		877,140,000,000.00	0.00	8,771,400	4,385,700.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.10382	100.00000	9.07540			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.70196	100.00000	7.68331			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.31810	100.00000	10.29853			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.02453	100.00000	3.01788			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.53036	100.00000	7.51211			0.00	0	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	3.26478	100.00000	3.25734			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.25043	100.00000	12.22076			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.96537	100.00000	10.93881			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	89.35336	100.00000	89.13805			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	59.72161	100.00000	59.57693			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.43016	100.00000	7.41216			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.11593	100.00000	45.00664			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.54590	2.00000	103.53190			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.44958	100.00000	63.29587			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	64.95032	100.00000	64.79298			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	54.20148	100.00000	54.03226			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.82300	100.00000	0.82043			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.05507	100.00000	13.61959			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	52.61835	100.00000	50.83569			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.54656	100.00000	65.34192			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.25458	100.00000	7.23193			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.65230	100.00000	17.59719			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	17.12930	100.00000	17.07582			0.00	0	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	32.13087	100.00000	32.02833			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.86022	100.00000	15.81070			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	29.77175	100.00000	29.63939			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	53.38723	100.00000	53.14726			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.81326	100.00000	26.75326			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.64776	100.00000	24.59350		5,711,857,200,000.00	57,118,572	34,659,286.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	100.43214	9.00000	100.40518			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	106.02386	8.00000	105.99851			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.39524	100.00000	15.36116			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.83187	9.00000	101.81551			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.03968	100.00000	13.01082			0.00	0	2,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.81929	100.00000	9.79767			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.00661	100.00000	10.98225			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.17624	100.00000	12.51261			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.20262	100.00000	17.14890			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.79211	9.48500	103.76583			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.70185	100.00000	70.57116			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	75.62500	100.00000	75.47729			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.43610	100.00000	71.30430			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	89.20122	100.00000	88.98934			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	76.49377	100.00000	76.49377			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	76.50628	100.00000	76.50627			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	76.58628	100.00000	76.58627			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	84.32310	100.00000	84.13147			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	53.24673	100.00000	53.01257			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD177	On	01/11/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.27763	100.00000	8.25758			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.32544	100.00000	10.30042			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	84.35429	100.00000	84.16257			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	84.37507	100.00000	84.18331			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	84.42704	100.00000	84.23515			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	84.61410	100.00000	84.42180			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	24.32130	100.00000	24.26238			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.27079	100.00000	10.24591		300,000,000,000.00	3,000,000	1,500,000.00	
GRT03	On	15/10/2015			100.00000	13.76776	100.00000	13.73442			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	9.47737	100.00000	11.18146		730,000,000,000.00	7,300,000	3,800,000.00	
GRT05	On	25/01/2015			100.00000	21.02031	100.00000	20.96938		134,499,000,000.00	1,344,990	1,344,990.00	
GSIZ16	On	23/09/2016			100.00000	11.58974	100.00000	11.56166			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	18.72375	100.00000	18.64141			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	92.05738	100.00000	91.83231			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	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
HMS1B2On	19/07/2013	Spot Bond			100.00000	60.57821	100.00000	60.43146			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	60.57821	100.00000	60.43146			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	54.65462	100.00000	54.55121			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	60.40789	100.00000	60.29328			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	61.37319	100.00000	61.22450			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.07037	100.00000	17.02901			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.62622	100.00000	18.58109			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	60.70979	100.00000	60.56272			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	61.51024	100.00000	61.36123			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.42980	100.00000	17.38758			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.98566	100.00000	18.93966			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	60.87975	100.00000	60.73227			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	61.75696	100.00000	61.60735			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.89193	100.00000	17.84860			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.44779	100.00000	19.40068			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	61.48284	100.00000	61.33389			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	62.08591	100.00000	61.93551			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.45677	100.00000	18.41206			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2On	19/07/2013	Spot Bond				100.00000	62.22297	100.00000	62.07224			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	63.31948	100.00000	63.16609			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.70372	100.00000	10.68016			0.00	0	32,002,273.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.72402	100.00000	6.70915			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.71831	100.00000	6.70345			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.01370	100.00000	9.99166			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.01370	100.00000	9.99166			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.67817	2.00000	100.66456		240,000,000,000.00		120,000,000	60,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.70254	2.25000	100.68824		1,912,500,000,000.00		850,000,000	435,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.79444	2.50000	100.77903		1,578,000,000,000.00		631,200,000	316,200,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	7.80791	100.00000	9.76243			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	99.39294	100.00000	99.13000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	100.94583	100.00000	100.67446			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	26.91241	100.00000	26.85317			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	67.20763	100.00000	67.04482			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	19.08880	100.00000	19.04256			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	18.10285	100.00000	18.05900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	64.60328	100.00000	64.44678			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	45.98756	100.00000	45.87615			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.18606	100.00000	32.10810			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	39.28670	100.00000	39.20022			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.13483	100.00000	19.09271			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.67633	100.00000	15.64182			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.95515	100.00000	35.87558			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.90289	100.00000	28.83287			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.00517	100.00000	26.93974			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.03120	1.75000	106.01759			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.39716	8.27000	100.37505			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.23814	100.00000	20.18911			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.29606	100.00000	9.27354			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.45200	100.00000	5.44000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.02453	100.00000	3.01788			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.07495	100.00000	17.02164			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.24432	100.00000	9.21546			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.72402	8.76500	103.69971			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL40	On	15/06/2015	Spot Bond			100.00000	16.14632	100.00000	17.99112			0.00	0	4,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	64.26916	100.00000	64.12769			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.15158	100.00000	18.11141			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.15158	100.00000	18.11141			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.48428	5.00000	100.47080			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.02564	100.00000	13.97652			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.79263	100.00000	13.74433			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.58487	100.00000	22.53488			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.79760	100.00000	23.73995			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.79760	100.00000	23.73995			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.79578	100.00000	10.76206			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.91936	100.00000	8.89775			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	58.58799	100.00000	58.27625			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	57.24227	100.00000	56.98496			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	55.27185	100.00000	55.02061			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.79427	100.00000	24.73970			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	48.03947	100.00000	47.81086			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	63.28539	100.00000	63.14609			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	15.32057	100.00000	15.28345			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	95.30067	100.00000	95.05940			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	93.63707	100.00000	93.40414			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	92.03055	100.00000	91.80554			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959		400,000,000,000.00	0.00	4,000,000	2,000,000.00
IND240	On	02/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND243	On	23/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	55.50336	100.00000	55.25929			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	76.82561	100.00000	76.51458			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	57.13119	100.00000	56.99279			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.31245	100.00000	16.27293			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.83950	100.00000	17.79628			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.63066	100.00000	16.59038			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	86.67113	100.00000	86.47724			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19138			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	10.25793	100.00000	10.23308			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	71.39764	100.00000	71.26591			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.87916	100.00000	24.81889			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.22781	100.00000	11.20061			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.31761	100.00000	100.04794			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	98.68877	100.00000	98.42769			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	97.99911	100.00000	97.65160			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.74656	6.50000	100.73477			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	62.56387	100.00000	62.36853			0.00	0	50,000,000.00
ING155	On	19/09/2012	Spot Bond			100.00000	99.18546	100.00000	98.92445			0.00	0	52,000,000.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.58020	100.00000	60.39106			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	99.28058	100.00000	98.92473			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	99.44452	100.00000	99.09437			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	99.12514	100.00000	98.77734			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.95555	100.00000	10.91810			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	84.64780	100.00000	84.07969			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	21.27061	100.00000	21.13199			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	88.00423	100.00000	87.79569			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	59.08010	100.00000	58.93697			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.17817	100.00000	40.08083			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	40.17817	100.00000	40.08083			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	42.65595	100.00000	42.55261			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	41.35661	100.00000	41.25532			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.44602	100.00000	25.38438			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.77020	100.00000	20.71989			0.00	0	160,000,000.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.29076	100.00000	38.19698			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.70060	100.00000	16.64846			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.32744	100.00000	11.29207			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.10295	100.00000	9.07453			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.47069	8.80000	103.44634			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	38.42428	100.00000	38.33970			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.97295	100.00000	14.93668			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.43224	100.00000	15.39827			0.00	0	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.13589	100.00000	21.08468			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.46469	100.00000	19.41754			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	21.72443	100.00000	21.67635			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.96406	100.00000	10.93751			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.35944	100.00000	8.33919			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.26754	2.75000	100.26011			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.91606	2.60000	103.90021			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	48.02893	100.00000	47.80561			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.62436	100.00000	8.59743		6,000,000,000,000.00	60,000,000	105,000,000.00	
IV023	On	11/07/2022	Spot Bond			100.00000	10.38361	100.00000	10.33795			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.30696	100.00000	9.26604			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.54992	100.00000	71.39157		2,000,000,000,000.00	20,000,000	10,692,900.00	
IV07	On	31/03/2013	Spot Bond			100.00000	64.25620	100.00000	64.10054			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.09225	100.00000	19.05022		1,200,000,000,000.00	12,000,000	3,000,000.00	
IV09	On	30/04/2018	Spot Bond			100.00000	10.21752	100.00000	10.19277			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.73111	2.60000	102.71216			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.99811	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
IVA208	On	23/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IVA239	On	27/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	63.73121	100.00000	63.57682			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.65783	100.00000	7.63928			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.73744	100.00000	28.66782			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.47162	100.00000	10.42557			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	86.02707	100.00000	85.62507			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	55.50336	100.00000	55.25929			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	76.72500	100.00000	76.41810			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	61.56965	100.00000	61.42050			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	61.20753	100.00000	61.05926			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	75.27237	100.00000	75.12622			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.70294	100.00000	71.57064			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.25243	100.00000	2.24382			0.00	0	250,000,000.00
KSP003	On	01/02/2013	Spot Bond			100.00000	73.61354	100.00000	73.47060			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.48871	100.00000	68.33713			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.89954	100.00000	17.86013			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.25102	100.00000	41.15108			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.75652	100.00000	17.71351			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.05364	100.00000	14.00079			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	102.49926	100.00000	102.22446			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	55.25929	100.00000	55.01628			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	62.08224	100.00000	61.93184			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	30.35758	100.00000	30.28403			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	55.39441	100.00000	55.26022			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	26.38905	100.00000	26.32512		854,280,000,000.00	0.00	8,542,800	4,271,400.00
MBF026	On	05/10/2012	Spot Bond			100.00000	93.80153	100.00000	93.56466			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	22.22873	100.00000	22.17488			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	16.27044	100.00000	16.21964			0.00	0	133,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011 On	30/01/2013	Spot Bond			100.00000	88.60165	100.00000	88.39269			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	88.72440	100.00000	88.51465			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	41.14764	100.00000	41.04795			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	92.19986	100.00000	91.97164			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	83.57472	100.00000	83.38691			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.17365	100.00000	41.07391			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	84.83923	100.00000	84.64729			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.11840	100.00000	39.02365			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.06512	100.00000	29.99228			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.61523	100.00000	16.57498			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.57800	100.00000	20.52815			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.22039	100.00000	4.21017			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.30369	100.00000	10.27872			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.72548	8.00000	108.70217			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	97.87234	100.00000	97.61274			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.69493	100.00000	22.63995			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.83095	100.00000	26.77156			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.89188	100.00000	26.83236			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.42517	100.00000	13.39545			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.90904	100.00000	8.88943			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.76545	100.00000	8.74616			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.57847	8.59000	103.55467			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.54984	9.34000	101.52465			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.65924	10.01000	101.63225			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.42452	100.00000	25.36825			0.00	0	104,669,271.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.09876	100.00000	14.06461			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.63272	100.00000	8.61180			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.52213	100.00000	12.49180			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.32995	100.00000	20.28521		1,800,000,000,000.00	18,000,000	77,134,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.10489	100.00000	16.62190			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.30473	8.78500	102.28071			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	55.00568	100.00000	55.12969			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.10888	8.00000	104.08657			0.00	0	10,700,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	31.45964	100.00000	31.39039			0.00	0	4,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	19.50573	100.00000	19.46279		457,140,000,000.00	4,571,400	11,985,700.00	
MTN04 On	13/07/2017	Spot Bond			100.00000	13.16549	100.00000	13.13651			0.00	0	4,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013	Spot Bond			100.00000	46.84123	100.00000	46.73756			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.10566	100.00000	6.09087			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10446	100.00000	0.10421			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.39545	100.00000	6.37995			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.47448	100.00000	6.45878			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.00028	100.00000	5.98574			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.06351	100.00000	6.04882			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.16888	100.00000	6.15394		200,000,000,000.00	0.00	2,000,000	1,000,000.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.22157	100.00000	6.20650			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.28480	100.00000	6.26957			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.44286	100.00000	6.42725			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.54824	100.00000	6.53237			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.66416	100.00000	6.64801			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.76952	100.00000	6.75312			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.82222	100.00000	6.80569			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On	14/08/2020	Spot Bond			100.00000	7.45447	100.00000	7.43641			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.19211	100.00000	8.17227			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10446	100.00000	0.10421			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10446	100.00000	0.10421			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	28.81453	100.00000	28.74472			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	20.52745	100.00000	20.47772		987,140,000,000.00	0.00	9,871,400	4,935,700.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.42063	100.00000	19.37359		3,200,000,000,000.00	0.00	32,000,000	16,500,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.79757	100.00000	8.77626		795,710,000,000.00	0.00	7,957,100	4,278,550.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	14.90026	100.00000	14.83474			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	8.33247	100.00000	8.29583			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	101.25700	100.00000	100.98333		1,048,000,000,000.00	0.00	10,480,000	2,620,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	23.16189	100.00000	23.11090			0.00	0	23,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.69471	100.00000	15.65668			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	17.23594	100.00000	17.19800			0.00	0	7,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02208	100.00000	0.02204			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	61.38963	100.00000	61.24091			0.00	0	300,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.96046	100.00000	23.90744			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.17306	100.00000	17.13146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.78148	100.00000	8.76021			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	38.09966	100.00000	38.01579			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.31184	100.00000	31.23599			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.59265	100.00000	18.55172			0.00	0	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.12426	100.00000	12.09489			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	76.39847	100.00000	76.22319		1,400,000,000,000.00	14,000,000	457,000,000.00	
NCLN17	On	24/01/2013	Spot Bond			100.00000	89.51247	100.00000	89.29833			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	68.28868	100.00000	68.12324			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.38271	100.00000	25.33455			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.22931	100.00000	42.14940			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.20793	100.00000	24.16213			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.95769	100.00000	22.91425			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.07573	100.00000	20.02709			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	67.24362	100.00000	67.08072			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	65.16806	100.00000	65.01018			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	64.96960	100.00000	64.81221			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	64.96960	100.00000	64.81221			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	64.96960	100.00000	64.81221			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.60671	100.00000	18.56164			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.99742	100.00000	17.95382			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.63083	100.00000	17.58813			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.52870	100.00000	15.49067			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.22596	100.00000	12.19602			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.12394	100.00000	13.09215			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.80408	100.00000	13.77063			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.04904	100.00000	13.01743			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.67198	100.00000	12.64128			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	93.44627	100.00000	93.29156			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.57144	100.00000	7.55708			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	55.00813	100.00000	54.87487			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	30.54221	100.00000	30.48174			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	30.46012	100.00000	30.39981			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	19.79509	100.00000	19.70708			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	9.39943	100.00000	9.35810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	23.04627	100.00000	22.99555			2,000,000,000,000.00	20,000,000	5,000,000.00
NED12A	On	14/12/2012	Spot Bond			100.00000	99.14892	100.00000	98.88661			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	82.56849	100.00000	82.39131			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	53.04833	100.00000	52.93157			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	38.17696	100.00000	38.09293			0.00	0	5,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	8.60173	100.00000	8.58090			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	19.64767	100.00000	19.60442			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	10.56793	100.00000	10.54233			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	8.81835	100.00000	8.77915			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.92062	100.00000	9.89786			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.43102	100.00000	10.40806			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	10.88719	100.00000	10.86081			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.61153	6.82500	98.59339			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.42663	6.58500	99.40899			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	55.80320	100.00000	55.66802			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.73604	100.00000	15.68691			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.09389	100.00000	11.06701			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.44198	6.92500	99.42343			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	55.98495	100.00000	55.84932			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.94804	100.00000	15.89825			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.30059	100.00000	11.27321			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.46000	7.32500	99.44039			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	56.22728	100.00000	56.09106			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.33856	100.00000	16.28756			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	83.77801	100.00000	83.58932			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	56.26261	100.00000	56.12632			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	83.90160	100.00000	83.71263			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	56.46456	100.00000	56.32777			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	83.96339	100.00000	83.77429			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	56.71698	100.00000	56.57958			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	57.04515	100.00000	56.90695			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.70647	100.00000	8.68538			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	98.70517	8.21500	98.68336			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	54.97849	100.00000	54.85303			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	38.15945	100.00000	38.07545			0.00	0	124,200,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018 On	30/11/2018	Spot Bond			100.00000	15.74606	100.00000	15.71121			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.26513	100.00000	16.22933			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.66840	100.00000	7.65080			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.18724	100.00000	15.15363			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	61.46177	100.00000	61.31287			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.94168	100.00000	29.86915			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	29.78148	100.00000	29.70933			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.46567	100.00000	10.44032			0.00	0	55,000,000.00
NTC13 On	31/01/2015	Spot Bond			100.00000	20.71661	100.00000	20.66643			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	57.01061	100.00000	56.75991			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	17.61609	100.00000	17.53861		300,000,000,000.00	3,000,000	3,000,000	3,000,000.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.55577	100.00000	12.52535			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.60899	100.00000	12.57844			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.64091	100.00000	12.61029			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.40720	100.00000	13.37472			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.25863	100.00000	14.22408			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	19.58005	100.00000	19.53263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015	Spot Bond			100.00000	19.04980	100.00000	19.00765			0.00	0	145,400,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	59.79901	100.00000	59.65414			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	29.41764	100.00000	29.34637			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	59.71912	100.00000	59.57445		760,000,000,000.00	7,600,000	7,600,000	1,900,000.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	29.20204	100.00000	29.13130			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.42461	100.00000	12.39450			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	88.78538	100.00000	88.57499			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.57273	100.00000	4.55262			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	89.14301	100.00000	88.93178			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	19.05330	100.00000	19.00714			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	5.53815	100.00000	5.52459			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	64.78430	100.00000	64.57982			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	49.28771	100.00000	49.17833			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	84.76134	100.00000	84.57000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	32.16678	100.00000	32.08886			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	82.25032	100.00000	82.07420			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	98.85011	100.00000	98.58928			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	66.09523	100.00000	65.93511			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	66.27384	100.00000	66.11329			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	45.54395	100.00000	45.43362			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	98.89878	100.00000	98.63784			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	32.33069	100.00000	32.25238			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	82.42852	100.00000	82.25201			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	66.57153	100.00000	66.41026			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	45.62598	100.00000	45.51544			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	98.98397	100.00000	98.72280			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	32.69708	100.00000	32.61787			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	67.10738	100.00000	66.94481			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	99.20301	100.00000	98.94127			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	33.10204	100.00000	33.02185			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	67.58368	100.00000	67.41996			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	39.02565	100.00000	38.93110			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	94.78681	100.00000	94.54501			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012			Spot Bond	100.00000	94.81015	100.00000	94.56828		0.00	0	0.00
PRP1C3	On	01/10/2012			Spot Bond	100.00000	94.90350	100.00000	94.66140		0.00	0	0.00
R009P	On	15/09/2014			Spot Bond	100.00000	19.32257	100.00000	19.28003		0.00	0	0.00
R010P	On	21/12/2025			Spot Bond	100.00000	0.00208	100.00000	0.00208		0.00	0	0.00
R155	On	31/08/2013			Spot Bond		100.00000	0.00000	100.00000		0.00	0	0.00
R157	On	15/09/2015			Spot Bond	5.48000	121.73242	5.44500	128.56322	151,589,496,688,720.00	662,316,914	22,481,338,759.00	
R158P	On	15/09/2015			Spot Bond	100.00000	8.58781	100.00000	8.56890		0.00	0	0.00
R159P	On	15/09/2016			Spot Bond	100.00000	3.81680	100.00000	3.80840		0.00	0	0.00
R179	On	01/08/2013			Spot Bond	100.00000	54.00893	100.00000	53.89006		0.00	0	0.00
R186	On	21/12/2026			Spot Bond	7.42000	129.01383	7.42000	128.98815	54,724,281,282,300.00	375,240,065	8,195,913,697.00	
R187P	On	21/12/2026			Spot Bond	100.00000	0.00093	100.00000	0.00092		0.00	0	0.00
R188P	On	21/12/2027			Spot Bond	100.00000	0.00041	100.00000	0.00041		0.00	0	0.00
R189	On	31/03/2013			Spot Bond	218.65589	97.60024	218.63667	97.20399	126,164,448,530.00	577,000	988,341,000.00	
R197	On	07/12/2023			Spot Bond	1.53000	269.49788	1.52000	269.70415	418,755,798,000.00	273,696,600	298,393,600.00	
R201	On	21/12/2014			Spot Bond	4.88500	110.09074	4.85000	110.15539	12,609,788,467,055.00	581,328,243	4,626,045,996.00	
R202	On	07/12/2033			Spot Bond	2.12000	198.13403	2.12000	198.10655	1,231,720,000,000.00	581,000,000	1,284,374,984.00	
R2023	On	28/02/2023			Spot Bond	8.00000	98.35285	8.00000	98.33155	2,384,000,000,000.00	298,000,000	3,269,000,000.00	
R203	On	15/09/2017			Spot Bond	5.96000	109.60200	5.94500	113.77046	21,343,660,454,680.00	581,151,083	5,716,967,144.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			6.26000	110.58234	6.24500	110.64502			18,869,661,116,120.00	014,322,862	3,978,060,573.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.11835	8.75000	100.09467			2,497,250,000,000.00	285,400,000	1,541,150,000.00
R205	On	31/03/2014	Spot Bond			100.00000	29.83211	100.00000	29.75984			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.03000	104.25544	4.99000	104.29463			6,146,912,752,470.00	222,050,249	1,846,326,470.00
R207	On	15/01/2020	Spot Bond			6.54500	105.07827	6.54500	105.05988			38,980,912,101,670.00	955,830,726	7,374,828,252.00
R208	On	31/03/2021	Spot Bond			6.73500	103.00378	6.71500	103.11397			8,551,783,215,465.00	269,752,519	7,315,384,793.00
R209	On	31/03/2036	Spot Bond			8.13500	83.05738	8.13500	83.03929			12,684,195,648,035.00	559,212,741	9,366,339,269.00
R210	On	31/03/2028	Spot Bond			1.82000	154.13432	1.82000	154.11419			609,700,000,000.00	335,000,000	286,872,000.00
R211	On	31/01/2017	Spot Bond			0.60000	121.06033	0.60000	121.04854			25,500,000,000.00	42,500,000	1,232,500,000.00
R212	On	31/01/2022	Spot Bond			1.43000	124.53425	1.46000	124.20818			200,200,000,000.00	140,000,000	979,269,000.00
R213	On	28/02/2031	Spot Bond			7.93500	91.10752	7.94000	91.04306			26,623,774,616,760.00	355,233,096	5,603,896,900.00
R214	On	28/02/2041	Spot Bond			6.50000	100.08839	6.50000	100.07070			6,877,390,000,000.00	058,060,000	5,754,757,144.00
R222C	On	15/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	65.21366	100.00000	65.07011			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	43.47577	100.00000	43.38007			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.98385	100.00000	28.92005			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.32257	100.00000	19.28003			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.88171	100.00000	12.85336			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	8.58781	100.00000	8.56890			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.72520	100.00000	5.71260			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.81680	100.00000	3.80840			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	52.59546	100.00000	52.47906			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.06364	100.00000	34.98604			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.37576	100.00000	23.32403			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.58384	100.00000	15.54935			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.38923	100.00000	10.36623			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.92615	100.00000	6.91082			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.61743	100.00000	4.60721			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.07829	100.00000	3.07148			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.05219	100.00000	2.04765			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.36813	100.00000	1.36510			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.91209	100.00000	0.91007			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.60806	100.00000	0.60671			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40537	100.00000	0.40447			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27025	100.00000	0.26965			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	0.18017	100.00000	0.17977			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12011	100.00000	0.11984			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08007	100.00000	0.07990			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05338	100.00000	0.05326			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03559	100.00000	0.03551			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02373	100.00000	0.02367			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01582	100.00000	0.01578			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01054	100.00000	0.01052			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00703	100.00000	0.00701			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00469	100.00000	0.00468			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00312	100.00000	0.00312			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00208	100.00000	0.00208			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00139	100.00000	0.00139			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00093	100.00000	0.00092			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00062	100.00000	0.00062			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.47937	100.00000	35.39342			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	62.29260	100.00000	62.14170			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03On	15/07/2016	Spot Bond			100.00000	14.14297	100.00000	14.10871			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.00000	17.56774	100.00000	17.51288			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	2.09600	100.00000	2.08678			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	98.92473	100.00000	98.65952			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	66.27072	100.00000	66.06382			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	66.26611	100.00000	66.05464			0.00	0	5,000,000.00
RCSC11On	06/09/2013	Spot Bond			100.00000	44.44442	100.00000	44.44440			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	17.63348	100.00000	17.59076			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	47.48470	100.00000	47.27590			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	98.59790	100.00000	98.33979			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	91.12333	100.00000	90.89999			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	22.06277	100.00000	22.00932			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.18443	5.87500	103.16825			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	86.13623	100.00000	85.93866			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	15.80760	100.00000	15.73808			0.00	0	0.00
RESB01 On	03/06/2014	Spot Bond			100.00000	26.67352	100.00000	26.60820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	82.74427	100.00000	82.66170			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	82.87572	100.00000	82.79285			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	22.96560	100.00000	22.90997			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.97066	100.00000	12.94498			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.59229	100.00000	12.56178			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.44691	100.00000	14.41192			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.44691	100.00000	14.41192			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	61.08878	100.00000	60.82014			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	51.37461	100.00000	51.14869			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	38.46400	100.00000	38.70927			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.22787	100.00000	34.16010			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	20.96492	100.00000	20.91413			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.63571	5.25000	100.62155			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.59758	100.00000	0.59611			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.60455	100.00000	2.59824			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	91.08911	100.00000	90.90909			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.58840	100.00000	13.55833			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	84.14702	100.00000	83.95620			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.52410	100.00000	16.48773		1,000,000,000,000.00	10,000,000	10,000,000	37,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.63950	100.00000	9.61615			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.50114	8.00000	109.47768			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.89866	100.00000	7.87952			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.51827	100.00000	9.37316			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.41682	100.00000	9.38710			0.00	0	5,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.08749	100.00000	22.03887		1,200,000,000,000.00	12,000,000	12,000,000	21,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	68.01562	100.00000	67.86510			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.63979	100.00000	12.61181		1,000,000,000,000.00	10,000,000	10,000,000	11,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.12429	5.75000	123.09524			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.25464	100.00000	46.66635			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	65.44749	100.00000	65.30264			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	20.63422	100.00000	27.17715			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.89767	100.00000	67.74822			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.66170	100.00000	13.63162			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.23711	100.00000	27.17715			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.00200	100.00000	67.85150			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.52037	100.00000	9.49730			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.17688	100.00000	27.11031			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.18245	100.00000	25.12145			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.08369	100.00000	11.05684			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	64.41729	100.00000	64.26124			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	39.58513	100.00000	39.48924			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.38086	100.00000	14.34921			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	39.57389	100.00000	39.47802			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.62683	100.00000	10.60108			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.94346	100.00000	8.92180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.90805	100.00000	0.90604			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.45540	100.00000	9.43249			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.06533	100.00000	12.03863			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.05676	10.05000	103.02931			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.97123	100.00000	8.94323			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.27769	100.00000	19.23099			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.28992	100.00000	9.26092			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.23512	100.00000	7.21759			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.62991	8.00000	104.61495			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.29067	100.00000	10.26802			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.06016	100.00000	11.03582			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.40801	100.00000	72.24863			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.97910	100.00000	16.94172			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	62.63255	100.00000	62.48961			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.72402	100.00000	6.70915			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.45200	100.00000	5.44000			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.31026	100.00000	12.28044			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	80.55811	100.00000	80.39796			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.74730	100.00000	2.74064			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04407	100.00000	0.04396			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	100.74656	6.50000	100.73477			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.23621	100.00000	10.21142			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	64.29714	100.00000	64.14138			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.00509	100.00000	17.96148			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.88769	100.00000	10.86131			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.53742	8.75000	102.52130			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.10051	100.00000	51.98583		165,851,000,000.00	1,658,510	88,100,554.00	
SLI2	On	15/08/2016	Spot Bond			100.00000	13.78928	100.00000	13.75893			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	57.96031	100.00000	57.83204			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.66170	100.00000	13.63162			0.00	0	12,600,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.89134	100.00000	26.82619			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.12746	100.00000	10.10292			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.90412	100.00000	14.86801			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.16379	100.00000	8.14401			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.32930	100.00000	15.29536			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	15.92377	100.00000	18.04572			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.77609	100.00000	9.75214			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.79158	100.00000	10.76544			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.82131	100.00000	10.78752			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.58067	100.00000	9.55595			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.78911	6.75000	102.76575			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.58657	100.00000	23.54952			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.01141	7.25000	100.99186			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	10.14259	100.00000	10.11092			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	97.45163	8.75000	101.49519			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	99.13286	13.50000	105.73219			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.26356	100.00000	2.25457			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	69.39163	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
SYN873 On	14/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN931	On	16/10/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.00748	100.00000	24.95213			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.77482	100.00000	12.74655			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.82524	100.00000	31.75518			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	38.04102	100.00000	37.95729			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.29937	6.27500	100.28246			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	62.03374	100.00000	61.88346			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	61.13751	100.00000	60.98940			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.39554	100.00000	15.35825			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.21091	8.00000	103.18890			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.00000	6.27000	99.98309			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.76319	100.00000	38.68644			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	38.10083	100.00000	37.98188			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.07167	100.00000	8.04646			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.30479	100.00000	8.27886			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.72279	100.00000	8.70360			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.80598	100.00000	8.77849			0.00	0	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	9.87832	100.00000	9.84748			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	14.30754	100.00000	14.26287			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	90.83065	100.00000	90.60857			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.64997	100.00000	11.62175			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	90.76468	100.00000	90.54275			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	91.66599	100.00000	91.44187			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	90.95367	100.00000	90.73128			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	91.19968	100.00000	90.97670			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.12321	100.00000	7.10595			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.63000	100.00000	7.61152			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.96785	100.00000	7.94855			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.64357	100.00000	8.62264			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.09406	100.00000	9.07203			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.86914	100.00000	13.83554			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.33486	100.00000	11.30740			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.56152	100.00000	13.52866			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.59564	100.00000	11.56756			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.79893	100.00000	7.78003			0.00	0	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	7.91155	100.00000	7.89239			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.96785	100.00000	7.94855			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.42179	100.00000	11.39412			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.59564	100.00000	11.56756			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.19326	100.00000	12.16372			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.53096	100.00000	8.51029			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.19326	100.00000	12.16372			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.06253	100.00000	13.03088			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.65715	100.00000	9.63376			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.00819	100.00000	12.97667			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.35449	100.00000	17.31245			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.16195	100.00000	14.12765			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.51748	100.00000	17.47504			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	43.93257	100.00000	43.82614			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.13053	100.00000	26.07270			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.16961	6.00000	103.15318			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.24042	100.00000	13.21128		2,300,600,000,000.00	23,006,000	1,009,303,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.47168	100.00000	15.43762			0.00	0	292,423,570.00

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	14.14163	100.00000	14.11050			0.00	0	104,689,803.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.86512	100.00000	9.84340			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.44210	100.00000	11.41690		200,000,000,000.00	2,000,000	2,000,000	30,200,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.83386	100.00000	6.80171			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.99478	100.00000	6.96188			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.19860	100.00000	7.16475			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.22007	100.00000	7.18610			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.22850	100.00000	8.18979			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.99478	100.00000	13.92895			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.13841	10.00000	100.11071			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.13496	9.75000	100.10795			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.13430	100.00000	10.10730			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	51.24973	100.00000	51.15250			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130 On 18/10/2012 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TSP131 On 03/05/2013 Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
TSP132 On 29/11/2012 Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TSP133 On 03/01/2013 Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TSP134 On 27/06/2013 Spot Bond			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
TSP135 On 07/02/2013 Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	10.86340	100.00000	10.83909			0.00	0	0.00
UTR02 On 21/11/2012 Spot Bond			100.00000	86.91046	100.00000	86.71428			0.00	0	0.00
UTR041 On 19/04/2014 Spot Bond			100.00000	30.06448	100.00000	29.99164			0.00	0	0.00
UTR042 On 19/04/2016 Spot Bond			100.00000	12.43471	100.00000	12.40458			0.00	0	0.00
UTR043 On 06/04/2015 Spot Bond			100.00000	19.06920	100.00000	19.02301			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	16.61390	100.00000	16.57733			0.00	0	0.00
VIP1A2 On 07/11/2012 Spot Bond			100.00000	86.57023	100.00000	86.36844			0.00	0	0.00
VIP1A5 On 07/11/2013 Spot Bond			100.00000	40.22308	100.00000	40.12563			0.00	0	0.00
VIP1B2 On 07/11/2012 Spot Bond			100.00000	86.59689	100.00000	86.39503			0.00	0	0.00
VIP1B3 On 07/11/2013 Spot Bond			100.00000	40.26702	100.00000	40.16504			0.00	0	0.00
VIP1C2 On 07/11/2012 Spot Bond			100.00000	86.69283	100.00000	86.49075			0.00	0	0.00
VIP1C3 On 07/11/2013 Spot Bond			100.00000	40.65586	100.00000	40.55737			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	16.89486	100.00000	16.84212			110,000,000,000.00	1,100,000	550,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.06553	100.00000	12.02787			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.92257	100.00000	9.89159			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	71.29644	100.00000	71.16490			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.75014	100.00000	19.70667			0.00	0	66,717,533.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.52105	100.00000	11.49475			0.00	0	43,898,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.17728	100.00000	21.13067			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.18586	100.00000	13.15684			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.60731	100.00000	11.58177			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.39144	100.00000	11.36637			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.29550	100.00000	11.27064			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.94505	100.00000	44.84448			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.73366	100.00000	36.65236			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.17590	100.00000	10.15350			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.03303	100.00000	27.97099			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.89576	100.00000	22.84537			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	7.96368	100.00000	7.94605			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.34299	100.00000	16.30701			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.15350	100.00000	10.13115			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32419	100.00000	0.32347			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.29766	100.00000	6.28571			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02536	100.00000	0.02531			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.29766	100.00000	6.28571			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	13.66699	100.00000	13.64106			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.88564	100.00000	12.86119			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.86541	100.00000	10.84485			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.67277	100.00000	7.65821			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.22038	100.00000	7.20668			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.45506	100.00000	6.44282			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.06809	100.00000	6.05615			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>450,390,578,789,805.00</b>	<b>,014,668,070</b>	<b>100,703,122,443.00</b>	
<b>Grand Total:</b>											<b>50,391,344,109,970.00</b>	<b>114,853,302</b>	<b>00,704,639,025.00</b>	