



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/06/2012

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	18/06/2012	Foreign Exchange Future			8.45350	8.45350	8.44270	8.44270		21.84	507,683,396.00	60,056	211,715.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call			1,192.71290	1.19271	1,203.501	28.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put			0.01290	0.00001	0.001	28.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call			1,142.72190	1.14272	1,153.502	28.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put			0.02190	0.00002	0.002	28.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call			793.21810	0.79322	803.899	29.57	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put			0.51810	0.00052	0.399	29.57	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call			743.35470	0.74335	754.014	28.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put			0.65470	0.00065	0.514	28.60	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call			1,242.70750	1.24271	1,253.500	27.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put			0.00750	0.00001	0.000	27.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call			643.76980	0.64377	654.371	26.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put			1.06980	0.00107	0.871	26.68	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Call			544.50960	0.54451	555.026	24.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put			1.80960	0.00181	1.526	24.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call			942.86330	0.94286	953.575	29.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put			0.16330	0.00016	0.075	29.89	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call			350.08350	0.35008	359.919	21.85	0.00	0	6,700.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put			7.38350	0.00738	6.420	21.85	0.00	0	6,832.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call			261.76730	0.26177	269.918	21.85	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put			19.06730	0.01907	16.418	21.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call			693.53350	0.69353	704.167	27.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put			0.83350	0.00083	0.667	27.64	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call			121.14120	0.12114	123.285	21.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put			78.44120	0.07844	69.785	21.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call			76.06180	0.07606	75.626	22.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put			133.36180	0.13336	122.126	22.40	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call			445.88080	0.44588	456.270	22.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put			3.18080	0.00318	2.770	22.82	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call			22.47200	0.02247	20.359	25.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put			329.77200	0.32977	316.859	25.21	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call			13.61920	0.01362	11.738	26.33	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put			420.91920	0.42092	408.238	26.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.35	Call			150.74480	0.15074	154.543	21.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.35	Put			58.04480	0.05804	51.043	21.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call			1.15840	0.00116	1.159	30.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put			808.45840	0.80846	797.659	30.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			0.03520	0.00004	0.037	44.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			1,857.33520	1.85734	1,846.537	44.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call			36.96820	0.03697	34.979	24.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put			244.26820	0.24427	231.479	24.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call			1,692.70000	1.69270	1,703.500	25.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put			0.00000	0.00000	0.000	25.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call			1,442.70080	1.44270	1,453.500	26.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put			0.00080	0.00000	0.000	26.70	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call			1,392.70140	1.39270	1,403.500	27.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put			0.00140	0.00000	0.000	27.02	0.00	0	20,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.56770	8.56770	8.55610	8.55610		20.83	480,296,694.30	56,059	150,383.00

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	7.30	Call			1,273.74020	1.27374	1,284.394	19.03	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			17.64020	0.01764	16.694	19.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,178.83610	1.17884	1,189.248	18.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			22.73610	0.02274	21.548	18.71	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,085.22520	1.08523	1,095.346	18.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			29.12520	0.02913	27.646	18.40	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			903.01120	0.90301	912.381	17.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			46.91120	0.04691	44.681	17.76	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			861.29750	0.86130	870.405	17.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			55.19750	0.05520	52.705	17.88	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			742.39640	0.74240	750.652	18.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			86.29640	0.08630	82.952	18.23	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			668.76420	0.66876	676.413	18.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			112.66420	0.11266	108.713	18.46	0.00	0	4,025.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			599.95730	0.59996	606.986	18.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			143.85730	0.14386	139.286	18.70	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			511.96280	0.51196	518.000	19.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			205.86280	0.20586	200.300	19.41	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			436.01830	0.43602	441.128	20.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			279.91830	0.27992	273.428	20.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			391.63480	0.39163	396.181	20.60	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			335.53480	0.33553	328.481	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			352.00430	0.35200	356.038	21.08	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			395.90430	0.39590	388.338	21.08	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			300.60220	0.30060	303.970	21.82	759,925.75	2,500	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			494.50220	0.49450	486.270	21.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			285.36560	0.28537	288.534	22.07	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			529.26560	0.52927	520.834	22.07	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			232.67280	0.23267	235.154	23.05	1,058,191.20	4,500	9,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			676.57280	0.67657	667.454	23.05	0.00	0	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	9.10	Call			210.75220	0.21075	212.946	23.55	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			754.65220	0.75465	745.246	23.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			191.30400	0.19130	193.244	24.04	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			835.20400	0.83520	825.544	24.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			174.04580	0.17405	175.764	24.54	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			917.94580	0.91795	908.064	24.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,418.01750	1.41802	1,428.957	19.51	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			11.91750	0.01192	11.257	19.51	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call			1,369.70260	1.36970	1,380.556	19.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put			13.60260	0.01360	12.856	19.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call			1,321.60220	1.32160	1,332.361	19.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put			15.50220	0.01550	14.661	19.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.67020	8.67020	8.65940	8.65940		21.10	68,494,580.00	7,900	31,741.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			540.63500	0.54063	547.589	20.88	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			481.23500	0.48123	477.389	20.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			379.35490	0.37935	384.620	22.78	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			819.95490	0.81995	814.420	22.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			844.64130	0.84464	853.602	18.59	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			185.24130	0.18524	183.402	18.59	2,017,419.80	11,000	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			671.06990	0.67107	679.146	19.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			311.66990	0.31167	308.946	19.57	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			0.00000	0.00000	295.564	24.26	88,669.23	300	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			0.00000	0.00000	1,125.364	24.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			0.00000	0.00000	474.485	21.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			0.00000	0.00000	604.285	21.66	181,285.62	300	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			406.46990	0.40647	412.050	22.41	2,389,890.00	5,800	5,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			747.06990	0.74707	741.850	22.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call			1,103.71600	1.10372	1,113.389	18.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put			94.31600	0.09432	93.189	18.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call			1,062.72510	1.06273	1,072.322	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put			103.32510	0.10333	102.122	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call			1,022.37890	1.02238	1,031.894	18.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put			112.97890	0.11298	111.694	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.77530	8.77530	8.76400	8.76400		21.13	0.00	0	13,755.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.70	Call			669.44010	0.66944	675.624	20.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.70	Put			605.44010	0.60544	600.323	20.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			535.42960	0.53543	540.541	22.20	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			871.42960	0.87143	865.241	22.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call			1,037.41300	1.03741	1,045.946	18.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put			223.41300	0.22341	220.646	18.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			1,006.32550	1.00633	1,014.705	18.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			242.32550	0.24233	239.405	18.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			946.76090	0.94676	954.834	18.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			282.76090	0.28276	279.534	18.82	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call			1,069.40210	1.06940	1,078.087	18.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put			205.40210	0.20540	202.787	18.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.96800	8.96800	8.95000	8.95000		21.55	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			943.17350	0.94317	932.917	21.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			993.17350	0.99317	964.917	21.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call			933.41900	0.93342	923.117	21.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put			1,011.31900	1.01132	983.017	21.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.90	Call			977.16440	0.97716	967.035	21.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.90	Put			927.16440	0.92716	899.035	21.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call			968.08030	0.96808	957.928	21.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put			945.98030	0.94598	917.828	21.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call			950.99130	0.95099	940.774	21.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put			978.89130	0.97889	950.674	21.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,362.98020	1.36298	1,358.134	18.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			412.98020	0.41298	390.134	18.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.47050	9.47050	9.45810	9.45810		22.41	0.00	0	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	12/12/2014	Foreign Exchange Future	8.50	Call			1,724.36820	1.72437	1,690.550	20.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put			766.26820	0.76627	720.050	20.22	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call			1,704.44010	1.70444	1,670.478	20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put			796.34010	0.79634	749.978	20.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call			1,324.87260	1.32487	1,290.097	22.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put			1,466.77260	1.46677	1,419.597	22.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,974.83630	1.97484	1,948.196	19.24	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			516.73630	0.51674	477.696	19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call			1,747.31760	1.74732	1,714.149	20.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put			739.21760	0.73922	693.649	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.77420	10.77420	10.76180	10.76180		24.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call			2,596.62960	2.59663	2,573.706	22.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put			984.82960	0.98483	949.506	22.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call			2,575.08900	2.57509	2,552.070	22.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put			1,013.28900	1.01329	977.870	22.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call			2,553.90200	2.55390	2,530.792	22.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put			1,042.10200	1.04210	1,006.592	22.38	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future			8.45350	8.45350	8.44270	8.44270		21.84	338,140.00	40	71.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.30	Call			18,426.05800	0.18426	18,968.317	21.84	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.30	Put			4,156.05800	0.04156	3,618.317	21.84	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.35	Call			15,074.48470	0.15074	15,454.339	21.84	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.35	Put			5,804.48470	0.05804	5,104.339	21.84	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.40	Call			12,114.12140	0.12114	12,328.516	21.84	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.40	Put			7,844.12140	0.07844	6,978.516	21.84	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.56770	8.56770	8.55610	8.55610		20.83	0.00	0	860.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.50	Call			39,163.48470	0.39163	39,618.085	20.60	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.50	Put			33,553.48470	0.33553	32,848.085	20.60	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.60	Call			99,281.51670	0.99282	100,258.828	18.08	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.60	Put			3,711.51670	0.03712	3,528.828	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future		7.65	Call			94,747.91520	0.94748	95,705.724	17.92	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future		7.65	Put			4,177.91520	0.04178	3,975.724	17.92	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future		7.70	Call			90,266.73370	0.90267	91,203.555	17.76	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future		7.70	Put			4,696.73370	0.04697	4,473.555	17.76	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future				8.67020	8.67020	8.65940	8.65940		21.10	0.00	0	2.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.92	Call			89,580.89730	0.89581	90,495.580	18.39	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.92	Put			15,960.89730	0.15961	15,795.580	18.39	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		8.60	Call			54,063.50000	0.54063	54,758.934	20.88	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		8.60	Put			48,123.50000	0.48123	47,738.934	20.88	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.82	Call			96,590.39980	0.96590	97,528.179	18.12	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.82	Put			12,970.39980	0.12970	12,828.179	18.12	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.87	Call			93,036.98340	0.93037	93,963.387	18.25	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.87	Put			14,416.98340	0.14417	14,263.387	18.25	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future				8.77530	8.77530	8.76400	8.76400			0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.75	Call			1,400.00000	0.01400	2,530.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.76	Call			400.00000	0.00400	1,530.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.74	Call			2,400.00000	0.02400	3,530.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				13.13700	13.13700	13.09120	13.09120		18.44	47,752,995.00	3,635	81,224.00
£ / R On	18/06/2012	Foreign Exchange Future		11.10	Call			1,991.20110	1.99120	2,037.000	21.91	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.10	Put			0.00110	0.00000	0.000	21.91	0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future		11.80	Call			1,291.46810	1.29147	1,337.053	25.40	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.80	Put			0.26810	0.00027	0.053	25.40	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call			1,241.55500	1.24156	1,287.096	25.65	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put			0.35500	0.00036	0.096	25.65	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call			1,191.66890	1.19167	1,237.141	25.48	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put			0.46890	0.00047	0.142	25.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call			602.21780	0.60222	644.867	23.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put			11.01780	0.01102	7.867	23.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	13.15	Call			111.38810	0.11139	117.578	18.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	13.15	Put			170.18810	0.17019	130.578	18.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.30890	13.30890	13.26110	13.26110		17.77	0.00	0	8,534.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call			390.23720	0.39024	416.471	18.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put			629.13720	0.62914	607.571	18.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			293.26210	0.29326	314.212	19.43	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			882.16210	0.88216	855.312	19.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call			424.02170	0.42402	451.898	18.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put			562.92170	0.56292	542.998	18.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			406.75440	0.40675	433.804	18.22	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			595.65440	0.59565	574.904	18.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,934.00750	1.93401	1,981.745	18.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			22.90750	0.02291	22.846	18.46	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,179.44050	1.17944	1,225.247	15.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			68.34050	0.06834	66.347	15.65	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.30	Call			460.90890	0.46091	490.461	17.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.30	Put			499.80890	0.49981	481.561	17.77	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.46320	13.46320	13.41540	13.41540		18.27	0.00	0	1,500.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call			1,216.95880	1.21696	1,267.536	16.08	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put			201.85880	0.20186	204.636	16.08	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call			1,182.42260	1.18242	1,232.721	16.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put			217.32260	0.21732	219.821	16.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call			1,148.60670	1.14861	1,198.598	16.23	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put			233.50670	0.23351	235.698	16.23	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.45	Call			666.47550	0.66648	704.209	18.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.45	Put			701.07550	0.70108	691.009	18.27	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.62130	13.62130	13.57210	13.57210		17.38	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.36	Call			1,341.99550	1.34200	1,369.861	26.30	0.00	0	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	13.36	Put			1,129.89550	1.12990	1,108.561	26.30	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.34	Call			1,351.65010	1.35165	1,379.642	26.30	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.34	Put			1,119.55010	1.11955	1,098.342	26.30	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.35	Call			1,346.81630	1.34682	1,374.745	26.30	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.35	Put			1,124.71630	1.12472	1,103.445	26.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10630	0.10630	0.10630	0.10630		29.80	0.00	0	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call			833.76900	0.00834	832.892	30.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put			3.76900	0.00004	2.892	30.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			99.01320	0.00099	90.670	29.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			269.01320	0.00269	260.670	29.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			48.49460	0.00048	41.842	29.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			418.49460	0.00418	411.842	29.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call			2.65510	0.00003	2.336	36.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put			1,172.65510	0.01173	1,172.336	36.49	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10790	0.10790	0.10790	0.10790		24.78	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call			785.40200	0.00785	783.580	23.12	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put			295.40200	0.00295	293.580	23.12	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			458.31510	0.00458	456.165	24.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			668.31510	0.00668	666.165	24.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call			2,497.93040	0.02498	2,497.798	24.31	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put			7.93040	0.00008	7.798	24.31	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call			1,538.85120	0.01539	1,538.107	21.72	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put			48.85120	0.00049	48.107	21.72	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10940	0.10940	0.10930	0.10930		23.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call			1,705.84220	0.01706	1,714.937	21.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put			115.84220	0.00116	114.937	21.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call			1,010.47120	0.01010	1,017.848	22.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put			420.47120	0.00420	417.848	22.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			705.94990	0.00706	711.798	23.82	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
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			775.94990	0.00776	771.798	23.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call			2,612.59060	0.02613	2,622.298	21.50	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put			22.59060	0.00023	22.298	21.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.53470	10.53470	10.56570	10.56570		15.35	105,347.00	10	45,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call			1,115.72190	1.11572	1,084.712	23.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put			0.02190	0.00002	0.012	23.51	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call			965.79890	0.96580	934.765	22.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put			0.09890	0.00010	0.065	22.97	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call			766.15490	0.76615	735.079	21.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put			0.45490	0.00045	0.379	21.48	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call			518.70390	0.51870	487.732	19.58	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put			3.00390	0.00300	3.032	19.58	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			283.83960	0.28384	253.898	17.46	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			18.13960	0.01814	19.198	17.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call			200.32280	0.20032	172.070	16.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put			34.62280	0.03462	37.371	16.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call			162.58730	0.16259	135.750	16.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put			46.88730	0.04689	51.050	16.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call			716.36480	0.71636	685.283	21.11	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put			0.66480	0.00066	0.583	21.11	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.50	Call			128.26260	0.12826	103.324	15.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.50	Put			62.56260	0.06256	68.624	15.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call			97.86190	0.09786	75.346	15.35	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put			82.16190	0.08216	90.646	15.35	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call			240.91860	0.24092	211.661	17.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put			25.21860	0.02522	26.961	17.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.68690	10.68690	10.71620	10.71620		16.73	0.00	0	20,187.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			647.96330	0.64796	623.233	15.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			131.76330	0.13176	136.333	15.05	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.65	Call			398.59610	0.39860	382.069	16.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.65	Put			332.39610	0.33240	345.169	16.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call			387.40660	0.38741	371.367	16.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put			346.70660	0.34671	359.967	16.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call			366.75650	0.36676	351.570	16.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put			376.05650	0.37606	390.170	16.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call			347.61690	0.34762	333.178	17.03	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put			406.91690	0.40692	421.778	17.03	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			222.47340	0.22247	213.541	18.73	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			706.27340	0.70627	726.641	18.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,005.84930	1.00585	976.271	14.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			39.64930	0.03965	39.371	14.39	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			877.62410	0.87762	849.095	14.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			61.42410	0.06142	62.195	14.58	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			211.41220	0.21141	203.015	18.93	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			745.21220	0.74521	766.115	18.93	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,286.91160	1.28691	1,257.074	15.29	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			20.71160	0.02071	20.174	15.29	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.82780	10.82780	10.85750	10.85750		17.22	0.00	0	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call			723.56800	0.72357	704.086	16.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put			306.06800	0.30607	316.286	16.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.80	Call			557.69630	0.55770	542.453	17.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.80	Put			500.19630	0.50020	514.653	17.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call			778.05210	0.77805	757.376	15.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put			260.55210	0.26055	269.576	15.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call			750.32570	0.75033	730.245	15.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put			282.82570	0.28283	292.445	15.94	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.97590	10.97590	11.00450	11.00450		17.43	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Call			674.26330	0.67426	659.973	17.55	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Put			669.76330	0.66976	684.073	17.55	0.00	0	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	11.01	Call			670.47490	0.67047	656.264	17.57	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.01	Put			675.97490	0.67597	690.364	17.57	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.99	Call			677.93050	0.67793	663.701	17.53	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.99	Put			663.43050	0.66343	677.801	17.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.20900	11.20900	11.23530	11.23530		17.52	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call			856.65860	0.85666	844.710	18.06	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put			1,164.35860	1.16436	1,178.710	18.06	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			974.60620	0.97461	962.844	17.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			939.30620	0.93931	953.844	17.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call			889.62580	0.88963	877.208	17.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put			1,097.32580	1.09733	1,111.208	17.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call			872.95180	0.87295	860.767	17.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put			1,130.65180	1.13065	1,144.767	17.98	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.72500	438.72500	438.07900	438.07900			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			445.03900	445.03900	444.39100	444.39100			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			396.60900	396.60900	396.18300	396.18300			0.00	0	1,005.00
ALBI	On	01/11/2012	Index Future			402.31700	402.31700	401.89100	401.89100			0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry			8.46460	8.46460	8.45420	8.45420		21.26	0.00	0	2,360.00
ANY DA\	On	28/06/2012	Any day expiry	7.40	Call			1,055.00000	1.05500	1,065.000	25.34	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	25.34	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.25	Call			268.00000	0.26800	274.000	20.31	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.25	Put			64.00000	0.06400	59.000	20.31	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.38	Call			189.00000	0.18900	193.000	20.93	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.38	Put			115.00000	0.11500	108.000	20.93	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.49	Call			138.00000	0.13800	141.000	21.60	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.49	Put			174.00000	0.17400	166.000	21.60	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.50	Call			134.00000	0.13400	137.000	21.68	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.50	Put			180.00000	0.18000	172.000	21.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On	28/06/2012	Any day expiry	8.51	Call			130.00000	0.13000	133.000	21.77	0.00	0	0.00
ANY DAY On	28/06/2012	Any day expiry	8.51	Put			186.00000	0.18600	178.000	21.77	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future			8.36880	8.36880	8.37800	8.37800		15.51	0.00	0	13,747.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	8.25	Call			156.69590	0.15670	146.254	16.88	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	8.25	Put			28.69590	0.02870	27.454	16.88	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.60	Call			778.12130	0.77812	768.866	24.25	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.60	Put			0.12130	0.00012	0.066	24.25	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.65	Call			728.18640	0.72819	718.913	23.79	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.65	Put			0.18640	0.00019	0.113	23.79	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.70	Call			678.28670	0.67829	668.992	23.32	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.70	Put			0.28670	0.00029	0.192	23.32	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future			8.41450	8.41450	8.42260	8.42260		16.49	0.00	0	3,154.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.25	Call			377.74690	0.37775	371.987	16.47	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.25	Put			205.14690	0.20515	207.487	16.47	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.29	Call			357.09920	0.35710	351.483	16.47	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.29	Put			220.89920	0.22090	223.383	16.47	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.19	Call			415.59660	0.41560	409.593	16.46	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.19	Put			179.39660	0.17940	181.493	16.46	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.24	Call			385.65270	0.38565	379.839	16.47	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.24	Put			199.45270	0.19945	201.739	16.47	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.45940	8.45940	8.46780	8.46780		16.58	0.00	0	2,550.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.09	Call			598.86870	0.59887	593.193	16.17	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.09	Put			220.26870	0.22027	222.993	16.17	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.14	Call			568.98640	0.56899	563.467	16.23	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.14	Put			240.38640	0.24039	243.267	16.23	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.30	Call			480.13940	0.48014	475.125	16.41	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.30	Put			312.33940	0.31234	315.725	16.41	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.04	Call			630.14640	0.63015	624.313	16.13	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.04	Put			201.54640	0.20155	204.113	16.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.50790	8.50790	8.51430	8.51430		16.60	0.00	0	2,000.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.32	Call			583.03770	0.58304	579.602	16.34	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.32	Put			387.33770	0.38734	390.302	16.34	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.37	Call			558.72060	0.55872	555.375	16.41	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.37	Put			413.02060	0.41302	416.075	16.41	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.42	Call			535.27060	0.53527	532.014	16.48	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.42	Put			439.57060	0.43957	442.714	16.48	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.70500	9.70500	9.72200	9.72200		17.60	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.25	Call			2,751.13670	2.75114	2,735.119	17.53	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.25	Put			279.13670	0.27914	280.119	17.53	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.30	Call			2,708.78000	2.70878	2,692.770	17.43	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.30	Put			286.78000	0.28678	287.770	17.43	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.35	Call			2,666.57840	2.66658	2,650.580	17.33	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.35	Put			294.57840	0.29458	295.580	17.33	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future			8.21250	8.21250	8.20390	8.20390		14.38	0.00	0	42.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.10	Call			132.38800	0.13239	136.425	15.66	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.10	Put			28.48800	0.02849	23.925	15.66	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.15	Call			96.67220	0.09667	98.995	15.02	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.15	Put			42.77220	0.04277	36.494	15.02	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.20	Call			66.26360	0.06626	66.827	14.38	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.20	Put			62.36360	0.06236	54.327	14.38	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.30810	8.30810	8.29860	8.29860		14.71	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.25	Call			277.78550	0.27779	279.266	14.64	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.25	Put			229.18550	0.22919	221.166	14.64	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.66	Call			682.46190	0.68246	688.832	14.23	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.66	Put			42.56190	0.04256	39.432	14.23	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.71	Call			640.14500	0.64014	646.160	14.21	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.71	Put			50.24500	0.05024	46.760	14.21	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.76	Call			598.87890	0.59888	604.523	14.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	17/09/2012	Foreign Exchange Future	7.76	Put			58.97890	0.05898	55.123	14.18	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.39410	8.39410	8.38580	8.38580		15.43	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.85	Call			669.52440	0.66952	675.672	14.71	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.85	Put			137.32440	0.13732	135.172	14.71	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			382.53480	0.38253	386.863	15.33	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			346.73480	0.34673	342.763	15.33	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.75	Call			743.76680	0.74377	750.206	14.74	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.75	Put			111.56680	0.11157	109.706	14.74	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.80	Call			706.15890	0.70616	712.456	14.72	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.80	Put			123.95890	0.12396	121.956	14.72	0.00	0	0.00
CF CAN On	18/06/2012	Can-Do Future			0.44520	0.44520	0.42600	0.42600			0.00	0	2,835.00
CF CAN On	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN On	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	8,000.00
CF CAN On	18/06/2012	Can-Do Future			0.00540	0.00540	0.00530	0.00530			0.00	0	0.00
CF CAN On	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	16,000.00
CF CAN On	17/09/2012	Can-Do Future			0.10050	0.10050	0.09740	0.09740			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.05440	0.05440	0.05540	0.05540			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.10970	0.10970	0.11340	0.11340			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.02740	0.02740	0.03110	0.03110			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.14620	0.14620	0.14790	0.14790			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.07890	0.07890	0.08110	0.08110			0.00	0	4,800.00
CHF / R On	18/06/2012	Foreign Exchange Future			8.77070	8.77070	8.79640	8.79640		17.82	3,797,713.10	433	20,617.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/06/2012	Foreign Exchange Future	8.75	Call			110.88550	0.11089	92.267	18.19	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.75	Put			64.48550	0.06449	71.567	18.19	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.05	Call			18.28990	0.01829	14.315	20.93	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.05	Put			271.88990	0.27189	293.615	20.93	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.10	Call			13.19040	0.01319	10.459	21.56	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.10	Put			316.79040	0.31679	339.759	21.56	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.15	Call			9.47070	0.00947	7.655	22.18	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.15	Put			363.07070	0.36307	386.955	22.18	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.91140	8.91140	8.93410	8.93410		18.49	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.80	Call			399.68640	0.39969	388.002	18.09	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.80	Put			265.58640	0.26559	276.602	18.09	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.85	Call			376.32860	0.37633	365.513	18.29	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.85	Put			292.22860	0.29223	304.113	18.29	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.70	Call			450.33490	0.45033	436.893	17.69	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.70	Put			216.23490	0.21623	225.493	17.69	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.75	Call			424.34440	0.42434	411.781	17.89	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.75	Put			240.24440	0.24024	250.381	17.89	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.04500	9.04500	9.06770	9.06770		19.95	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.00	Call			542.77900	0.54278	528.942	19.77	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.00	Put			475.07900	0.47508	483.942	19.77	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.46	Call			821.89330	0.82189	804.456	18.11	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.46	Put			209.79330	0.20979	215.056	18.11	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.51	Call			789.65870	0.78966	772.573	18.18	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.51	Put			227.55870	0.22756	233.173	18.18	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.56	Call			758.32360	0.75832	741.599	18.25	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.56	Put			246.22360	0.24622	252.199	18.25	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.46580	8.46580	8.45530	8.45530		21.29	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			1,056.00000	1.05600	1,067.000	24.98	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	24.98	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.72	Call			740.00000	0.74000	750.000	22.46	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			5.00000	0.00500	4.000	22.46	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call			720.00000	0.72000	731.000	22.27	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put			5.00000	0.00500	5.000	22.27	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call			701.00000	0.70100	711.000	22.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put			6.00000	0.00600	5.000	22.08	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			273.00000	0.27300	279.000	20.33	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			68.00000	0.06800	63.000	20.33	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.38	Call			195.00000	0.19500	199.000	20.95	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.38	Put			120.00000	0.12000	113.000	20.95	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			136.00000	0.13600	138.000	21.79	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			191.00000	0.19100	182.000	21.79	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call			711.00000	0.71100	721.000	22.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put			6.00000	0.00600	5.000	22.18	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.50150	8.50150	8.49060	8.49060		20.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			378.00000	0.37800	384.000	19.37	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			137.00000	0.13700	133.000	19.37	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			251.00000	0.25100	255.000	20.83	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			270.00000	0.27000	264.000	20.83	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call			716.00000	0.71600	725.000	17.82	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put			25.00000	0.02500	24.000	17.82	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call			707.00000	0.70700	716.000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put			26.00000	0.02600	25.000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			787.00000	0.78700	797.000	17.63	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			16.00000	0.01600	16.000	17.63	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call			724.00000	0.72400	734.000	17.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put			23.00000	0.02300	23.000	17.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.42	Call			290.00000	0.29000	294.000	20.32	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.42	Put			219.00000	0.21900	213.000	20.32	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,097.00000	1.09700	1,107.000	19.46	0.00	0	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	31/07/2012	Any day expiry	7.40	Put			6.00000	0.00600	6.000	19.46	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.54290	8.54290	8.53180	8.53180		20.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call			743.00000	0.74300	751.000	18.10	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put			61.00000	0.06100	58.000	18.10	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call			735.00000	0.73500	743.000	18.12	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put			63.00000	0.06300	60.000	18.12	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			468.00000	0.46800	474.000	19.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			186.00000	0.18600	181.000	19.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call			751.00000	0.75100	759.000	18.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put			59.00000	0.05900	56.000	18.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.46	Call			364.00000	0.36400	369.000	20.51	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.46	Put			292.00000	0.29200	286.000	20.51	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			343.00000	0.34300	347.000	20.76	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			321.00000	0.32100	314.000	20.76	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,149.00000	1.14900	1,159.000	19.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			17.00000	0.01700	16.000	19.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			850.00000	0.85000	859.000	17.77	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			38.00000	0.03800	36.000	17.77	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.58050	8.58050	8.56900	8.56900		20.87	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call			758.00000	0.75800	767.000	18.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put			99.00000	0.09900	97.000	18.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			538.00000	0.53800	545.000	19.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			219.00000	0.21900	215.000	19.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.49	Call			423.00000	0.42300	428.000	20.59	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.49	Put			344.00000	0.34400	338.000	20.59	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			415.00000	0.41500	420.000	20.68	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			356.00000	0.35600	350.000	20.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call			766.00000	0.76600	774.000	18.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put			97.00000	0.09700	94.000	18.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,196.00000	1.19600	1,206.000	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.40	Put			27.00000	0.02700	26.000	18.63	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			907.00000	0.90700	917.000	17.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			58.00000	0.05800	57.000	17.92	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call			773.00000	0.77300	782.000	18.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put			94.00000	0.09400	92.000	18.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.61890	8.61890	8.60780	8.60780		21.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			609.00000	0.60900	617.000	19.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			251.00000	0.25100	248.000	19.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.53	Call			479.00000	0.47900	485.000	20.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.53	Put			401.00000	0.40100	396.000	20.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call			831.00000	0.83100	839.000	18.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put			123.00000	0.12300	120.000	18.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call			823.00000	0.82300	832.000	18.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put			125.00000	0.12500	123.000	18.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			968.00000	0.96800	977.000	18.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			80.00000	0.08000	78.000	18.01	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call			838.00000	0.83800	847.000	18.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put			120.00000	0.12000	118.000	18.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			487.00000	0.48700	494.000	20.59	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			389.00000	0.38900	385.000	20.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,246.00000	1.24600	1,256.000	18.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			38.00000	0.03800	37.000	18.22	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.65390	8.65390	8.64300	8.64300		21.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call			553.00000	0.55300	560.000	20.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put			410.00000	0.41000	406.000	20.47	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			549.00000	0.54900	556.000	20.51	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			416.00000	0.41600	412.000	20.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.56	Call			528.00000	0.52800	535.000	20.73	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.56	Put			445.00000	0.44500	441.000	20.73	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,022.00000	1.02200	1,032.000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.72	Put			99.00000	0.09900	98.000	18.12	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call			557.00000	0.55700	564.000	20.42	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put			404.00000	0.40400	400.000	20.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.68480	8.68480	8.67390	8.67390		21.02	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			600.00000	0.60000	607.000	20.42	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			436.00000	0.43600	432.000	20.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.59	Call			568.00000	0.56800	575.000	20.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.59	Put			484.00000	0.48400	480.000	20.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,068.00000	1.06800	1,077.000	18.08	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			114.00000	0.11400	112.000	18.08	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call			608.00000	0.60800	616.000	20.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put			424.00000	0.42400	421.000	20.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call			604.00000	0.60400	612.000	20.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put			430.00000	0.43000	427.000	20.37	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.53800	84.56341	9.54000	84.54802			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.51	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put			231.28000	0.23128	215.890		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put			386.04000	0.38604	370.650		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put			308.60000	0.30860	293.210		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.63700	81.99855	9.63800	81.99098			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Put			977.13000	0.97713	969.560		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future	9.49	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Put			1,131.49000	1.13149	1,123.920		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Put			1,054.25000	1.05425	1,046.680		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			397.77600	397.77600	397.33400	397.33400			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	389.99	Call			73,440.00000	7.34400	77,860.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call			73,340.00000	7.33400	77,760.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call			73,240.00000	7.32400	77,660.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	395.91	Call			14,240.00000	1.42400	18,660.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	395.91	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			403.50100	403.50100	403.05800	403.05800			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.75	Call			13,080.00000	1.30800	17,510.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call			10,680.00000	1.06800	15,110.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call			10,580.00000	1.05800	15,010.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call			10,480.00000	1.04800	14,910.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.57800	174.57800	174.55300	174.55300			3,491,560.00	2	594.00
IGOV	On	01/11/2012	Index Future			177.09100	177.09100	177.06800	177.06800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.59000	94.41000	5.60000	94.40000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.57000	94.43000	5.58000	94.42000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.50000	94.50000	5.51000	94.49000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.45000	94.55000	5.46000	94.54000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.37000	94.63000	5.37000	94.63000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.36000	94.64000	5.36000	94.64000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.35000	94.65000	5.35000	94.65000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.37000	94.63000	5.38000	94.62000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.45000	94.55000	5.44000	94.56000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.60000	94.40000	5.59000	94.41000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.78000	94.22000	5.76000	94.24000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.96000	94.04000	5.96000	94.04000				0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.54170	6.54170	6.52430	6.52430		20.77	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call			234.81300	0.23481	251.128	23.25	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put			10.51300	0.01051	9.428	23.25	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call			191.63590	0.19164	206.798	22.76	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put			17.33590	0.01734	15.098	22.76	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call			280.41510	0.28042	297.434	23.75	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put			6.11510	0.00612	5.734	23.75	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.60510	6.60510	6.58630	6.58630		14.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.40	Call			296.81950	0.29682	307.972	14.05	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.40	Put			110.51950	0.11052	102.872	14.05	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.19	Call			445.94100	0.44594	461.009	14.21	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.19	Put			52.54100	0.05254	48.809	14.21	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.24	Call			407.04570	0.40705	420.543	14.08	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.24	Put			63.64570	0.06365	58.343	14.08	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.29	Call			369.99250	0.36999	382.644	14.06	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.29	Put			76.59250	0.07659	70.444	14.06	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.64780	6.64780	6.62840	6.62840		16.33	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.39	Call			433.79600	0.43380	446.549	16.13	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.39	Put			192.69600	0.19270	186.049	16.13	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.45	Call			397.70770	0.39771	409.923	16.18	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.45	Put			219.30770	0.21931	212.123	16.18	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Call			495.72020	0.49572	509.826	16.08	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Put			154.62020	0.15462	149.326	16.08	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.34	Call			464.09140	0.46409	477.266	16.09	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.34	Put			172.99140	0.17299	166.766	16.09	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.25300	125.47571	6.26400	125.44129		2.57	13,802,328.10	110	14,980.00
R157	On	02/08/2012	Bond Future	6.15	Call			318.08000	0.31808	327.060	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.15	Put			675.41000	0.67541	649.970	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			626.64000	0.62664	642.650	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			357.96000	0.35796	339.550	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.40	Call			723.35000	0.72335	741.210	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.40	Put			298.81000	0.29881	282.250	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,145.74000	2.14574	2,177.550	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			23.68000	0.02368	21.070	2.68	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	7.95	Call			5,130.67000	5.13067	5,165.090	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put			0.01000	0.00001	0.010	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call			5,278.51000	5.27851	5,312.930	2.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Put			0.01000	0.00001	0.010	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call			5,426.11000	5.42611	5,460.530	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put			0.00000	0.00000	0.000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,055.64000	1.05564	1,078.750	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			165.07000	0.16507	153.760	2.58	0.00	0	1,250.00
R157	On	01/11/2012	Bond Future			6.29900	120.47685	6.31000	120.44523		2.86	12,047,685.00	100	200.00
R157	On	01/11/2012	Bond Future	6.95	Call			2,077.24000	2.07724	2,100.330	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put			255.83000	0.25583	247.300	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call			2,192.03000	2.19203	2,215.750	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put			229.83000	0.22983	221.930	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call			2,309.23000	2.30923	2,333.560	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put			206.46000	0.20646	199.170	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.45	Call			1,072.61000	1.07261	1,088.030	2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.45	Put			671.09000	0.67109	654.890	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.34300	122.40225	6.35600	122.36846		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call			1,792.92000	1.79292	1,813.200	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put			646.66000	0.64666	633.150	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.50	Call			1,305.65000	1.30565	1,322.300	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.50	Put			932.30000	0.93230	915.160	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call			1,622.74000	1.62274	1,641.850	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put			733.38000	0.73338	718.700	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call			1,707.21000	1.70721	1,726.910	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put			689.31000	0.68931	675.220	2.85	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.33300	119.28856	8.34400	119.18593		11.40	15,507,512.80	130	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			218.57000	0.21857	220.430	10.86	0.00	0	276.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.66	Put			6,851.03000	6.85103	6,750.260	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			259.58000	0.25958	262.070	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			6,489.77000	6.48977	6,389.630	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			332.18000	0.33218	335.820	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			5,962.39000	5.96239	5,863.400	10.93	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			1,827.30000	1.82730	1,857.040	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			2,238.60000	2.23860	2,165.710	11.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.70	Call			4,074.80000	4.07480	4,135.470	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put			821.17000	0.82117	779.210	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call			788.30000	0.78830	799.930	11.08	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			4,059.34000	4.05934	3,968.340	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			1,614.38000	1.61438	1,640.560	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			2,495.56000	2.49556	2,419.110	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call			4,761.24000	4.76124	4,829.010	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put			616.91000	0.61691	582.050	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.38	Call			2,201.02000	2.20102	2,236.770	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.38	Put			1,866.02000	1.86602	1,799.140	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Call			3,811.53000	3.81153	3,869.210	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			916.99000	0.91699	872.040	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	9.00	Call			6,229.97000	6.22997	6,309.830	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			333.97000	0.33397	311.200	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.75	Call			4,413.24000	4.41324	4,477.540	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			713.01000	0.71301	674.680	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			4,482.08000	4.48208	4,547.090	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			692.83000	0.69283	655.210	11.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.41200	121.00819	8.42300	120.90754		13.06	12,100,819.00	100	200.00
R186	On	01/11/2012	Bond Future	8.70	Call			5,325.39000	5.32539	5,374.130	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put			2,831.06000	2.83106	2,779.150	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			5,993.49000	5.99349	6,046.610	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2,442.21000	2.44221	2,394.680	13.34	0.00	0	1,858.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	7.82	Call			1,710.06000	1.71006	1,728.210	12.69	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			7,414.75000	7.41475	7,332.250	12.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.45	Call			4,053.97000	4.05397	4,093.380	13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.45	Put			3,807.44000	3.80744	3,746.200	13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call			5,599.67000	5.59967	5,650.250	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put			2,663.23000	2.66323	2,613.160	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call			5,879.76000	5.87976	5,932.160	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put			2,503.67000	2.50367	2,455.420	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.49600	117.64580	8.50800	117.53828		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call			5,448.88000	5.44888	5,495.530	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put			5,073.67000	5.07367	5,012.800	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call			4,997.67000	4.99767	5,041.410	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put			5,518.67000	5.51867	5,454.890	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call			5,217.43000	5.21743	5,262.630	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put			5,289.09000	5.28909	5,226.770	13.79	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.52516	219.52516	219.48585	219.48585			0.00	0	44.00
R189	On	02/08/2012	Bond Future	217.95	Call			1,535.85000	1.53585	1,575.160		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Call			1,485.85000	1.48585	1,525.160		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call			1,435.85000	1.43585	1,475.160		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.85	Call			635.85000	0.63585	675.160		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/08/2012	Bond Future	218.85	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.30050	256.30050	256.23577	256.23577			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.40	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.40	Put			164.23000	0.16423	99.500		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put			714.23000	0.71423	649.500		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put			764.23000	0.76423	699.500		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put			814.23000	0.81423	749.500		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.32200	108.65659	5.34800	108.59664		1.91	2,173,131.80	20	2,669.00
R201	On	02/08/2012	Bond Future	5.72	Call			906.87000	0.90687	957.670		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.72	Put			53.80000	0.05380	44.650		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call			4,709.21000	4.70921	4,769.160		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call			4,818.01000	4.81801	4,877.960		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call			4,926.65000	4.92665	4,986.600		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.25700	110.21955	5.28500	110.16151		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call			2,501.71000	2.50171	2,557.250		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put			21.84000	0.02184	19.340		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call			2,598.93000	2.59893	2,654.790		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put			18.60000	0.01860	16.420		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.70	Call			1,063.93000	1.06393	1,105.940		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.70	Put			208.45000	0.20845	192.420		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call			2,404.88000	2.40488	2,460.050		0.00	0	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	01/11/2012	Bond Future	6.45	Put			25.59000	0.02559	22.720	2.05	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.14100	107.56908	5.17500	107.50718		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call			1,966.33000	1.96633	2,019.130	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put			122.36000	0.12236	113.260	1.97	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call			2,044.17000	2.04417	2,097.650	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put			111.33000	0.11133	102.910	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call			2,122.79000	2.12279	2,176.910	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put			101.18000	0.10118	93.400	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	5.60	Call			1,114.21000	1.11421	1,155.640	1.90	0.00	0	0.00
R201	On	07/02/2013	Bond Future	5.60	Put			344.49000	0.34449	324.020	1.90	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.28936	188.28936	188.23967	188.23967			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	186.85	Call			1,389.67000	1.38967	1,439.360		0.00	0	0.00
R202	On	02/08/2012	Bond Future	186.85	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put			2,710.33000	2.71033	2,660.640		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put			2,760.33000	2.76033	2,710.640		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put			2,810.33000	2.81033	2,760.640		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.86100	109.13812	6.89300	108.99743		4.94	2,182,762.40	20	8,054.00
R203	On	02/08/2012	Bond Future	6.60	Call			310.12000	0.31012	341.970	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			1,606.96000	1.60696	1,498.120	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			713.56000	0.71356	773.350	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			902.67000	0.90267	821.770	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.00	Call			1,064.95000	1.06495	1,143.060	4.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	7.00	Put			596.16000	0.59616	533.580	4.94	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			2,924.82000	2.92482	3,051.010	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			86.21000	0.08621	71.710	5.18	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	8.45	Call			6,577.46000	6.57746	6,717.960	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put			0.65000	0.00065	0.460	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call			6,780.00000	6.78000	6,920.550	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put			0.46000	0.00046	0.320	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call			6,982.09000	6.98209	7,122.680	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put			0.32000	0.00032	0.220	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			1,497.74000	1.49774	1,592.890	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			376.06000	0.37606	330.520	5.01	0.00	0	1,400.00
R203	On	01/11/2012	Bond Future			6.92700	106.54874	6.96000	106.41027		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call			3,534.92000	3.53492	3,640.740	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put			487.64000	0.48764	454.990	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call			3,697.39000	3.69739	3,805.280	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put			448.14000	0.44814	417.560	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call			3,861.79000	3.86179	3,971.660	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put			411.07000	0.41107	382.470	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.05	Call			1,713.33000	1.71333	1,784.730	5.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.05	Put			1,336.82000	1.33682	1,269.750	5.72	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.99700	108.25211	7.03300	108.10893		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call			985.60000	0.98560	1,030.260	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put			3,130.18000	3.13018	3,031.660	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call			1,055.27000	1.05527	1,102.180	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put			2,996.40000	2.99640	2,900.130	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	7.15	Call			2,144.45000	2.14445	2,219.760	5.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future	7.15	Put			1,680.77000	1.68077	1,612.900	5.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call			919.06000	0.91906	961.500	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put			3,267.56000	3.26756	3,166.820	5.26	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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future		7.18900	105.10194	7.22600	104.91091		6.28	1,051,019.40	10	4,101.00
R204	On	02/08/2012	Bond Future	7.30	Call		1,196.62000	1.19662	1,298.120	6.31	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.30	Put		815.86000	0.81586	726.330	6.31	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		6,091.20000	6.09120	6,279.890	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		9.37000	0.00937	7.030	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		6,327.83000	6.32783	6,517.040	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		7.08000	0.00708	5.260	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		6,564.25000	6.56425	6,753.870	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		5.31000	0.00531	3.900	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future		7.25900	106.61435	7.29700	106.42521		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,099.14000	4.09914	4,240.500	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		675.73000	0.67573	627.950	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,285.66000	4.28566	4,429.860	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		624.14000	0.62414	579.200	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.35	Call		2,006.10000	2.00610	2,101.530	7.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.35	Put		1,743.02000	1.74302	1,649.310	7.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,915.47000	3.91547	4,053.890	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		730.88000	0.73088	680.160	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future		7.33200	104.28392	7.37300	104.08803		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,074.56000	4.07456	4,203.980	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		1,365.78000	1.36578	1,299.310	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,234.71000	4.23471	4,366.690	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		1,295.37000	1.29537	1,231.460	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,396.70000	4.39670	4,531.180	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		1,227.44000	1.22744	1,166.030	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.45	Call		2,631.37000	2.63137	2,732.460	7.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.45	Put		2,264.72000	2.26472	2,169.920	7.26	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.22900	103.56943	5.24400	103.54847		1.06	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.38	Call			275.69000	0.27569	288.730	1.05	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.38	Put			85.89000	0.08589	77.970	1.05	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call			2,684.10000	2.68410	2,705.060	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call			2,751.45000	2.75145	2,772.410	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put			0.00000	0.00000	0.000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call			2,818.73000	2.81873	2,839.690	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put			0.00000	0.00000	0.000	1.18	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.09100	105.06056	5.10900	105.03958		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call			1,049.13000	1.04913	1,068.560	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put			18.46000	0.01846	16.910	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call			1,103.46000	1.10346	1,123.110	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put			15.39000	0.01539	14.060	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.25	Call			352.27000	0.35227	364.100	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.25	Put			188.17000	0.18817	179.020	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call			995.29000	0.99529	1,014.460	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put			22.06000	0.02206	20.250	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.81200	102.97204	4.83700	102.94929		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call			1,050.60000	1.05060	1,070.520	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put			46.06000	0.04606	43.230	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call			1,090.46000	1.09046	1,110.620	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put			41.16000	0.04116	38.570	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call			1,130.74000	1.13074	1,151.140	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put			36.70000	0.03670	34.350	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.00	Call			412.75000	0.41275	425.200	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	5.00	Put			264.67000	0.26467	254.370	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.52800	98.88438	7.55400	98.73987		7.50	1,977,687.60	20	27,509.00
R207	On	02/08/2012	Bond Future	7.63	Call			1,328.01000	1.32801	1,400.810	7.45	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.63	Put			907.12000	0.90712	835.410	7.45	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call			6,134.94000	6.13494	6,275.890	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put			19.67000	0.01967	16.110	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call			6,386.82000	6.38682	6,528.400	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put			15.71000	0.01571	12.780	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call			6,638.20000	6.63820	6,780.380	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put			12.13000	0.01213	9.800	8.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.60200	100.30748	7.62900	100.16186		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call			4,187.93000	4.18793	4,289.490	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put			911.42000	0.91142	867.360	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call			4,381.00000	4.38100	4,484.880	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put			846.64000	0.84664	804.900	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.70	Call			2,313.45000	2.31345	2,385.380	8.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.70	Put			1,931.80000	1.93180	1,858.110	8.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call			3,997.67000	3.99767	4,096.850	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put			979.88000	0.97988	933.440	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.68100	98.27072	7.71000	98.11952		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.80	Call			3,005.77000	3.00577	3,082.480	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.80	Put			2,538.36000	2.53836	2,463.870	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call			4,239.79000	4.23979	4,333.670	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put			1,728.20000	1.72820	1,670.880	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call			4,407.17000	4.40717	4,503.060	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put			1,643.82000	1.64382	1,588.510	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call			4,577.18000	4.57718	4,675.030	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put			1,562.89000	1.56289	1,509.540	9.00	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
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.64000	96.80807	7.66600	96.65154		8.39	1,936,161.40	20	9,382.00
R208	On	02/08/2012	Bond Future	7.20	Call			274.62000	0.27462	295.360	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			3,129.99000	3.12999	2,994.200	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			773.14000	0.77314	822.310	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,778.10000	1.77810	1,670.740	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.72	Call			1,385.81000	1.38581	1,461.640	8.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.72	Put			1,061.76000	1.06176	981.060	8.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Call			3,649.73000	3.64973	3,779.910	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			218.20000	0.21820	191.850	8.76	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	8.70	Call			6,008.74000	6.00874	6,158.760	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put			39.67000	0.03967	33.160	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call			6,277.67000	6.27767	6,428.760	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put			32.20000	0.03220	26.760	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call			6,546.17000	6.54617	6,698.250	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put			25.40000	0.02540	20.950	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			1,663.84000	1.66384	1,749.510	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			862.28000	0.86228	791.420	8.43	0.00	0	1,150.00
R208	On	01/11/2012	Bond Future			7.71200	94.80887	7.73900	94.65045		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call			3,940.58000	3.94058	4,042.060	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put			1,286.48000	1.28648	1,229.540	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call			4,136.70000	4.13670	4,240.910	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put			1,200.41000	1.20041	1,146.200	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call			4,336.56000	4.33656	4,443.420	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put			1,119.17000	1.11917	1,067.610	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.80	Call			2,526.22000	2.52622	2,603.890	9.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.80	Put			2,169.54000	2.16954	2,088.790	9.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.78800	96.32494	7.81700	96.15952		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call			3,446.90000	3.44690	3,533.120	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put			2,692.86000	2.69286	2,613.660	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call			3,601.81000	3.60181	3,690.450	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put			2,566.26000	2.56626	2,489.480	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call			3,763.85000	3.76385	3,854.870	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put			2,447.85000	2.44785	2,373.450	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.85	Call			3,147.76000	3.14776	3,229.080	9.81	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.85	Put			2,959.96000	2.95996	2,875.860	9.81	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.92500	76.01837	8.92600	76.01066		15.72	1,520,367.40	20	28,787.00
R209	On	02/08/2012	Bond Future	8.94	Call			1,846.44000	1.84644	1,833.160	15.67	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.94	Put			1,738.60000	1.73860	1,717.610	15.67	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call			3,020.48000	3.02048	3,010.130	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put			954.73000	0.95473	936.670	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call			3,276.12000	3.27612	3,266.580	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put			843.40000	0.84340	826.150	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call			3,539.45000	3.53945	3,530.780	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put			742.76000	0.74276	726.380	16.09	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.99900	73.97129	9.00000	73.96368		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call			3,677.88000	3.67788	3,669.810	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put			3,299.16000	3.29916	3,283.480	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call			3,297.49000	3.29749	3,289.160	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put			3,679.36000	3.67936	3,663.420	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call			3,483.14000	3.48314	3,474.940	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put			3,483.14000	3.48314	3,467.330	18.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.07800	75.14917	9.07900	75.14168		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call			4,576.60000	4.57660	4,570.820	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put			4,794.48000	4.79448	4,781.210	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.10	Call			4,765.15000	4.76515	4,759.460	19.28	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.10	Put			4,608.01000	4.60801	4,594.830	19.28	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call			4,214.88000	4.21488	4,208.930	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put			5,192.08000	5.19208	5,178.640	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call			4,391.36000	4.39136	4,385.490	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put			4,987.34000	4.98734	4,973.980	19.17	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	02/08/2012	Bond Future			142.17430	142.17430	142.13687	142.13687			0.00	0	925.00
R210	On	02/08/2012	Bond Future	141.45	Call			686.87000	0.68687	724.300		0.00	0	0.00
R210	On	02/08/2012	Bond Future	141.45	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put			813.13000	0.81313	775.700		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put			863.13000	0.86313	825.700		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put			913.13000	0.91313	875.700		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future			120.28129	120.28129	120.14900	120.14900			0.00	0	480.00
R211	On	02/08/2012	Bond Future	119.70	Call			449.00000	0.44900	581.290		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.70	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call			199.00000	0.19900	331.290		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call			149.00000	0.14900	281.290		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call			99.00000	0.09900	231.290		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.49595	117.49595	117.66578	117.66578			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	117.45	Call			215.78000	0.21578	45.950		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.45	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put			284.22000	0.28422	454.050		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put			334.22000	0.33422	504.050		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put			384.22000	0.38422	554.050		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.76100	87.02840	8.79700	86.74141		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.84	Call			1,991.85000	1.99185	2,133.070	13.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.84	Put			1,650.97000	1.65097	1,505.200	13.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call			3,794.49000	3.79449	4,001.820	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put			679.29000	0.67929	599.630	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call			4,082.84000	4.08284	4,297.770	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put			593.29000	0.59329	521.230	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call			4,377.76000	4.37776	4,599.820	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Put			516.46000	0.51646	451.530	14.38	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.83800	84.74819	8.87600	84.44980		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call			4,033.60000	4.03360	4,191.630	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put			3,070.84000	3.07084	2,930.480	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call			4,248.40000	4.24840	4,411.570	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put			2,902.11000	2.90211	2,766.890	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.90	Call			3,628.02000	3.62802	3,775.600	16.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.90	Put			3,440.37000	3.44037	3,289.560	16.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call			3,828.13000	3.82813	3,980.960	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put			3,251.57000	3.25157	3,106.010	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.92200	86.10144	8.96100	85.80022		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call			4,701.87000	4.70187	4,851.610	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put			4,786.67000	4.78667	4,635.190	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call			4,892.58000	4.89258	5,046.210	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put			4,592.99000	4.59299	4,445.400	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call			5,092.96000	5.09296	5,250.450	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put			4,411.62000	4.41162	4,267.890	17.14	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.95300	77.66658	8.95400	77.65852			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put			1,341.52000	1.34152	1,333.460		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put			1,258.56000	1.25856	1,250.500		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put			1,175.75000	1.17575	1,167.690		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.96	Call			48.32000	0.04832	56.380		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future			1.32680	1.32680	1.32530	1.32530		20.12	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.10	Call			2,253.00000	0.22530	2,268.000	27.51	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.10	Put			0.00000	0.00000	0.000	27.51	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.15	Call			1,753.02550	0.17530	1,768.015	30.47	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.15	Put			0.02550	0.00000	0.015	30.47	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.20	Call			1,253.58710	0.12536	1,268.426	28.57	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.20	Put			0.58710	0.00006	0.426	28.57	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.30	Call			301.83630	0.03018	309.390	20.12	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.30	Put			48.83630	0.00488	41.390	20.12	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.34220	1.34220	1.34090	1.34090		20.85	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.26	Call			1,014.12880	0.10141	1,022.305	19.31	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.26	Put			213.12880	0.02131	208.305	19.31	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.35	Call			533.84930	0.05338	538.645	20.85	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.35	Put			624.84930	0.06248	616.645	20.85	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.16	Call			1,843.40440	0.18434	1,854.637	19.39	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.16	Put			42.40440	0.00424	40.637	19.39	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.21	Call			1,394.63420	0.13946	1,404.690	18.77	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.21	Put			93.63420	0.00936	90.690	18.77	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.35690	1.35690	1.35570	1.35570		20.92	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.23	Call			1,521.31250	0.15213	1,531.931	19.34	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.23	Put			244.31250	0.02443	242.931	19.34	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.28	Call			1,189.80380	0.11898	1,199.945	19.78	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.28	Put			412.80380	0.04128	410.945	19.78	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.35	Call			829.66910	0.08297	838.371	20.92	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.35	Put			772.66910	0.07727	769.371	20.92	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.18	Call			1,907.36180	0.19074	1,918.573	18.96	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.18	Put			130.36180	0.01304	129.573	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>												<b>1,182,755,281.90</b>	<b>153,085</b>	<b>1 692 650.00</b>
<b><u>j-Bonds</u></b>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.38990	100.00000	11.36231			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	19.10990	100.00000	19.06784			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.39367	5.00000	126.37671		740,000,000,000.00	148,000,000	37,000,000.00	
AB05	On	01/09/2012	Spot Bond			100.00000	85.99746	100.00000	85.80377			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.28496	100.00000	19.24251		1,013,500,000,000.00	10,135,000	21,286,000.00	
AB07	On	07/03/2014	Spot Bond			100.00000	33.42540	100.00000	33.35182		4,000,000,000.00	40,000	6,800,000.00	
AB08	On	03/05/2017	Spot Bond			100.00000	9.99551	100.00000	9.97129			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	13.01225	100.00000	12.98360			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.80632	100.00000	45.69536			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	26.43951	100.00000	26.37194			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.08447	100.00000	16.04550			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.58076	100.00000	32.50183			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.56802	100.00000	12.53757			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.42147	100.00000	9.39865		400,000,000,000.00	4,000,000	2,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On	17/03/2020			100.00000	9.22611	100.00000	9.20377			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	9.36127	100.00000	9.33859			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.60028	100.00000	23.54833			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	16.56546	100.00000	20.65666			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	25.43432	100.00000	25.37833		4,700,000,000.00		47,000	183,000.00
ABL11B	On	29/09/2014			100.00000	24.66431	100.00000	24.60455			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.15181	100.00000	16.11268			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.92661	100.00000	11.89739			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	109.35122	100.00000	109.05488			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	66.37060	100.00000	66.22289			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	47.07610	100.00000	46.97248		16,300,000,000.00		163,000	718,000.00
ABL8B	On	19/09/2013			100.00000	47.68058	100.00000	47.56507			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	59.28932	100.00000	59.14569			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	78.17404	100.00000	78.06268			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	33.56189	100.00000	33.47611			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	18.39191	100.00000	18.34491			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016	Spot Bond			8.00000	89.62005	8.00000	89.56899			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	89.20286	100.00000	88.99047			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	24.94167	100.00000	24.88616			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.18039	100.00000	16.14076			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.97396	9.58000	101.94745			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.46613	100.00000	12.43592			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.89035	100.00000	4.87779			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	16.62767	100.00000	16.58499			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	6.45170	100.00000	6.43513			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	135.48392	100.00000	135.08398			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	80.57497	100.00000	80.36902			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.64417	100.00000	4.63226			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.02919	100.00000	2.02535			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.02919	100.00000	2.02535			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.87325	6.82500	100.85838			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN36	On	06/07/2012	Spot Bond			100.00000	96.51382	100.00000	96.26442			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	5.97509	100.00000	5.96288			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.07581	100.00000	11.05457			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.63954	100.00000	12.60893			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.18654	100.00000	10.16689			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	19.87066	100.00000	19.82845			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.30021	100.00000	9.28237			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.80486	100.00000	8.78793			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	17.96566	100.00000	17.93101			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.19029	100.00000	17.15705			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.93138	100.00000	1.92529			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.88315	100.00000	1.87720			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.53736	100.00000	16.50537			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	17.39641	100.00000	17.27767			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	13.87102	100.00000	13.82262			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	15.02360	100.00000	14.99454			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.41277	100.00000	14.38490			0.00	0	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	12.89421	100.00000	12.86584			26,200,000,000.00	262,000	7,132,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.05495	100.00000	18.01521			30,200,000,000.00	302,000	6,939,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.60251	100.00000	8.58346			18,700,000,000.00	187,000	5,838,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	10.87406	100.00000	10.85012			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.73734	100.00000	15.70270			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	26.95760	100.00000	26.88838			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.41055	4.00000	116.35657			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.12636	100.00000	6.11055			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.06287	100.00000	4.05239			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	41.72835	100.00000	41.62725			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	67.35667	100.00000	67.19349			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	46.65177	100.00000	46.53875			0.00	0	0.00
ACL01U	On	30/05/2015	Spot Bond			100.00000	20.51068	100.00000	20.36357			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	39.99573	100.00000	39.89884			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	62.96866	100.00000	62.81445			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	39.99573	100.00000	39.89884			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	60.18611	100.00000	60.04031			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	54.68389	100.00000	54.56352			0.00	0	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	103.31989	13.50000	103.28322			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.49302	100.00000	15.45549			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	15.74466	100.00000	15.70652			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	19.31787	100.00000	19.27108			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	93.71387	100.00000	93.47723			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	46.28646	100.00000	46.17432			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	46.23664	100.00000	46.12462			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	15.24139	100.00000	15.20447			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.22382	100.00000	1.22151			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	61.16435	100.00000	61.01455			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	61.16435	100.00000	61.01455			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	28.53187	100.00000	28.46276			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	32.48523	100.00000	32.40567			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.38219	100.00000	12.35877			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	90.68333	100.00000	90.46482			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.40229	100.00000	10.38261			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	10.40229	100.00000	10.38261			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	46.90085	100.00000	46.78724			0.00	0	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	16.26548	100.00000	16.22609			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.23413	100.00000	17.19238			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.83368	100.00000	15.79533			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.12544	100.00000	16.08638			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.25382	100.00000	16.21444			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.60032	100.00000	12.57228			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.60032	100.00000	12.57228			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.66738	100.00000	12.63919			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.34072	100.00000	13.30840			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.66738	100.00000	12.63919			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.53325	100.00000	12.50537			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.01077	100.00000	19.97291			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	18.97279	100.00000	18.92682			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	67.41694	100.00000	67.25361			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	33.02283	100.00000	32.94283			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.08926	100.00000	13.05756			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	33.02283	100.00000	32.94283			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	67.41694	100.00000	67.25361			0.00	0	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	Spot Bond			100.00000	9.96937	100.00000	9.94522			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.07488	100.00000	10.05048			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.12697	100.00000	10.10244			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.87999	100.00000	9.85605			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	32.83252	100.00000	32.75298			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.00995	100.00000	9.98570			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	62.94068	100.00000	62.78653			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	43.90482	100.00000	43.79730			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	62.95194	100.00000	62.79776			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.45939	100.00000	12.42921			0.00	0	1,930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.70564	100.00000	32.62641			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.56517	100.00000	36.48380			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	29.83063	100.00000	29.75836			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	87.44434	100.00000	87.23955			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.86536	100.00000	8.84364			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.87666	100.00000	8.85492			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.19110	100.00000	6.17938			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	23.64897	100.00000	23.59105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On	09/06/2018	Spot Bond			100.00000	3.34526	100.00000	3.33785			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.09438	100.00000	4.08538			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.20114	100.00000	5.19130			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.48115	100.00000	3.47348			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.61433	100.00000	3.60637			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	0.03206	100.00000	0.03198			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.36495	100.00000	14.33015			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.36495	100.00000	14.33015			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	23.64897	100.00000	23.59105			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.08891	100.00000	14.05478			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	16.57498	100.00000	16.53483			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	16.57498	100.00000	16.53483			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.03206	100.00000	0.03198			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.32393	100.00000	2.31830			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.03206	100.00000	0.03198			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.56873	100.00000	1.56524			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.56873	100.00000	1.56524			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On	20/12/2014	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02052	100.00000	0.02047			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	33.98212	100.00000	33.89980			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	1,000,000.00
ACL149	On	20/03/2014	Spot Bond			100.00000	25.22536	100.00000	25.17542			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	25.22536	100.00000	25.17542			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.63726	100.00000	1.63402			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	22.99630	100.00000	22.94059			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.63726	100.00000	1.63402			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.63726	100.00000	1.63402			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL160	On	20/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	13.55499	100.00000	13.53382			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	6.42655	100.00000	6.41383			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	16.55585	100.00000	16.51193			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	1.13655	100.00000	1.13330			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	25.83237	100.00000	25.75664			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.23293	100.00000	0.23196			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.13268	100.00000	1.12868			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	100.88291	1.75000	100.83340			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	10.40975	100.00000	10.34542			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	6.61258	100.00000	6.56190			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	69.74370	100.00000	69.60264			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	69.72367	100.00000	69.58266			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	57.69878	100.00000	57.57108			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.41004	100.00000	2.40420			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	10.89185	100.00000	10.86787			117,400,000,000.00	1,174,000	10,258,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	12.94628	100.00000	12.91763			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.78915	100.00000	25.72598			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	17.79425	100.00000	17.75507			6,700,000,000.00	67,000	14,208,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.74335	100.00000	24.68275			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	12.94786	100.00000	12.91921			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.20864	100.00000	5.19527			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	31.43300	100.00000	31.36305			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.13101	100.00000	11.10376			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.11889	100.00000	12.09207			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.44780	100.00000	10.41483			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.18828	100.00000	9.15928			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	19.84001	100.00000	19.79610			2,000,000,000.00	20,000	83,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.82291	100.00000	10.79640			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	37.65913	100.00000	46.95987			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	43.45078	100.00000	43.35513			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	23.80487	100.00000	23.74656			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.44587	100.00000	24.39176			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	12.93765	100.00000	12.90902			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	29.52664	100.00000	29.45511			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.82816	100.00000	18.78205			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	47.84455	100.00000	47.72738			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	101.08339	100.00000	100.81808			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.69514	100.00000	19.64690			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.66098	100.00000	19.61283			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	16.75160	100.00000	16.71058			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.44483	100.00000	17.40211			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.82066	100.00000	14.78437			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.53229	100.00000	16.49181			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.53229	100.00000	16.49181			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.53229	100.00000	16.49181			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	17.03215	100.00000	16.99044			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	18.27018	100.00000	18.22544			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.69514	100.00000	19.64690			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.29229	100.00000	16.25239			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.66759	8.00000	101.64548			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.71310	100.00000	2.70645			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.73638	100.00000	1.73213			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.73638	100.00000	1.73213			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.17133	100.00000	16.13172			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	60.58284	100.00000	60.36163			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.50503	100.00000	6.48128			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	22.31556	100.00000	22.26091			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.73638	100.00000	1.73213			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.73495	100.00000	1.73060			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.28751	100.00000	4.27940			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	22.51880	100.00000	22.46364			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	20.49464	100.00000	20.44444			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.65101	100.00000	12.62002			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.65607	100.00000	12.62541			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	15.29567	100.00000	15.25821			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	13.25344	100.00000	13.22097			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	27.21346	100.00000	27.14754			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	18.95692	100.00000	18.91099			0.00	0	0.00
BCP58U	On	23/07/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	4.71848	100.00000	4.70798			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	7.98728	100.00000	7.97213			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	8.91871	100.00000	8.90178			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	9.23374	100.00000	9.21330			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	30.48794	100.00000	30.41408			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	45.62432	100.00000	45.51258			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	28.77620	100.00000	28.70649			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	27.83185	100.00000	27.76442			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	46.69975	100.00000	46.58537			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	41.60056	100.00000	41.49979			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	66.13085	100.00000	65.96888			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.72753	100.00000	7.70880			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	16.57498	100.00000	16.53483			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01 On	19/07/2012	Spot Bond			100.00000	96.02290	100.00000	95.78284			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.40723	100.00000	10.38175			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.46316	100.00000	10.43753			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.63095	100.00000	10.60492			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.19026	100.00000	11.16286			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.74957	100.00000	11.72079			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.31564	100.00000	13.28302			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	2.57692	100.00000	2.57061			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79672			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	1.44115	100.00000	1.79672			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On	15/03/2017			100.00000	1.44115	100.00000	1.79672			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	105.20738	8.00000	105.18407			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	1.44115	100.00000	1.79672			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	1.44115	100.00000	1.14990			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.44115	100.00000	1.79672			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.44115	100.00000	1.79672			0.00	0	0.00
BID01	On	06/08/2014			100.00000	29.41266	100.00000	29.34721		161,300,000,000.00		1,613,000	4,455,000.00
BID02	On	14/07/2012			100.00000	97.82741	100.00000	97.57975			0.00	0	0.00
BID03	On	14/07/2012			100.00000	95.26439	100.00000	95.02321			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	22.74143	1,000.00000	22.60062			0.00	0	0.00
BIDC22	On	27/07/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	11.99134	100.00000	11.96229			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.72040	100.00000	6.70412			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.62353	100.00000	7.60506			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.01143	100.00000	11.98232			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	12.34278	100.00000	12.31287			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.94524	100.00000	12.91388			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.45549	100.00000	15.41805			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.42361	100.00000	14.38867			0.00	0	0.00
BMWFO2	On	15/06/2012	Spot Bond			100.00000	68.98500	100.00000	103.19478			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	54.62820	100.00000	46.75028			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	102.54527	100.00000	102.26887			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	45.48095	100.00000	45.36956			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	69.70994	100.00000	69.58108			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.30730	100.00000	8.28696			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	90.51274	100.00000	90.29568			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	26.94686	100.00000	26.88755		615,700,000,000.00	0.00	6,157,000	6,320,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	17.99756	100.00000	17.95794		8,500,000,000.00	0.00	85,000	126,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.42355	100.00000	13.39067			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.87859	100.00000	29.80621			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.30247	100.00000	15.26877		71,000,000,000.00	0.00	710,000	12,233,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.36439	8.00000	61.35131			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.26967	100.00000	0.26902			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.45219	8.00000	59.43938			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	20.46781	100.00000	20.40391			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.71120	100.00000	11.68542			82,400,000,000.00	824,000	4,876,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	18.53521	100.00000	18.49419			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.69775	100.00000	11.67185			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.67102	100.00000	13.64094			10,000,000,000,000.00	100,000,000	59,700,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.10250	100.00000	13.07076			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.72766	12.05000	103.70546			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	61.10464	100.00000	60.95661			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	28.76376	100.00000	28.69331			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.10555	100.00000	23.04896			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	85.78089	100.00000	85.58140			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	8.91750	100.00000	8.88966			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	66.95289	100.00000	66.79070			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	101.70676	100.00000	101.43261			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.97818	100.00000	69.80865			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.35615	100.00000	29.55690			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	46.69328	100.00000	46.58017			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	46.69328	100.00000	46.58017			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	46.69328	100.00000	46.58017			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	39.96088	100.00000	39.86406			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	46.73480	100.00000	46.62158			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	46.31966	100.00000	46.20746			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	102.10135	100.00000	101.82615			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	45.98756	100.00000	45.87615			0.00	0	0.00
CLN121	On	15/06/2012	Spot Bond			100.00000	69.39167	100.00000	103.80311			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	59.78845	100.00000	59.67008			0.00	0	0.00
CLN124	On	20/06/2012	Spot Bond			100.00000	102.02737	100.00000	101.75236			0.00	0	0.00
CLN125	On	16/07/2012	Spot Bond			100.00000	94.26094	100.00000	94.02351			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	18.95552	100.00000	18.90960			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	45.50923	100.00000	45.39778			0.00	0	0.00
CLN128	On	20/06/2012	Spot Bond			100.00000	102.05203	100.00000	101.77695			0.00	0	0.00
CLN129	On	16/07/2012	Spot Bond			100.00000	94.27631	100.00000	94.03883			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	18.81460	100.00000	18.76902			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	46.31966	100.00000	46.20746			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	46.02907	100.00000	45.91756			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.55945	100.00000	19.51205			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	40.09453	100.00000	39.99740			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	39.85937	100.00000	39.76280			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	40.58838	100.00000	40.49005			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	47.23711	100.00000	47.12268			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	46.94652	100.00000	46.83279			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	47.02955	100.00000	46.91562			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	47.96980	100.00000	47.86420			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.07622	13.64000	102.03942			0.00	0	0.00
CLN148 On	15/06/2012	Spot Bond			100.00000	70.50833	100.00000	105.47354			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	44.53457	100.00000	44.43654			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	41.90069	100.00000	41.79918			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	85.39340	100.00000	85.19932			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.71157	100.00000	35.62505			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	35.22359	100.00000	35.13827			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157 On	20/12/2013	Spot Bond			100.00000	35.22359	100.00000	35.13827			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	63.13449	100.00000	62.97986			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.33932	100.00000	17.29732			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	87.31498	100.00000	87.11191			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.01458	100.00000	15.97578			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.79284	100.00000	15.75458			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.78301	100.00000	34.69875			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.78301	100.00000	34.69875			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.78301	100.00000	34.69875			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.77860	100.00000	34.69434			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.78301	100.00000	34.69875			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.78301	100.00000	34.69875			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.09732	100.00000	14.06316			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.78301	100.00000	34.69875			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	85.14192	100.00000	84.94841			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.72220	100.00000	65.56124			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.12202	100.00000	65.96009			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.86332	100.00000	65.70201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177 On	31/03/2013	Spot Bond			100.00000	65.86332	100.00000	65.70201			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.34000	100.00000	32.26080			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.16901	100.00000	11.14195			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66682	100.00000	66.66681			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66682	100.00000	66.66681			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	14.69265	100.00000	14.65995			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.02926	100.00000	11.00225			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	16.57498	100.00000	16.53483			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	89.13572	100.00000	88.92843			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.85459	2.76000	100.84699			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.40225	100.00000	12.37221			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.50535	2.76000	105.45995			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.38783	8.25000	102.36546			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196 On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.22819	100.00000	4.21738			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.00163	2.40000	109.95542			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.35838	100.00000	65.20006			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	40.46626	100.00000	40.36823			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	25.89841	100.00000	25.83567			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	15.70241	100.00000	15.66396			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	15.70241	100.00000	15.66396			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.35408	8.52000	101.33097			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.04443	100.00000	22.99357			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.79788	100.00000	22.74204			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.58325	100.00000	2.57692			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.58325	100.00000	2.57692			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	101.30337	8.64500	101.27994			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	101.30337	8.64500	101.27994			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On	15/06/2014			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	11.20339	100.00000	11.17859			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	51.32433	100.00000	51.20000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	17.18979	100.00000	17.14769			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	17.18979	100.00000	17.14769			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	15.99132	100.00000	15.95966			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	56.96633	100.00000	56.82833			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	58.88055	100.00000	58.73634			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	58.88055	100.00000	58.73634			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	3.42884	100.00000	2.60324			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	1.55746	100.00000	1.55369			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	55.19814	100.00000	55.06442			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	1.63726	100.00000	1.63402			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.06075	100.00000	9.03880			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	102.85160	9.35000	102.82578			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	102.85160	9.35000	102.82578			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	8.61079	100.00000	8.58993			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	18.35379	100.00000	18.30932			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On	26/03/2017			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.09607	9.65000	102.06992			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	16.54194	100.00000	16.49528			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	14.36495	100.00000	14.33015			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	61.55335	100.00000	61.35907			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	26.11198	100.00000	26.00995			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	26.11198	100.00000	26.00995			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.78179	100.00000	1.77623			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	1.12405	100.00000	1.11837			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.30307	100.00000	11.22913			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.23389	100.00000	8.17839			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.18610	100.00000	8.13094			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	1.10941	100.00000	1.10090			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	1.66334	100.00000	1.65815			0.00	0	5,000,000.00
CLN276	On	24/05/2017			100.00000	12.12403	100.00000	12.08617			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN277	On	25/05/2017	Spot Bond			100.00000	1.64781	100.00000	1.64266			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	1.01214	100.00000	1.00507			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	15.07397	100.00000	14.83561			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.28473	100.00000	10.25262			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	68.97500	100.00000	103.17982			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.16135	100.00000	20.11648			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.16135	100.00000	20.11648			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00026	100.00000	0.00026			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	54.52177	100.00000	54.40110			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	55.27561	100.00000	55.14171			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	55.25074	100.00000	55.11690			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	86.23973	100.00000	86.01931			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	81.82269	100.00000	81.61258			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	57.63547	100.00000	57.46347			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	57.30562	100.00000	57.17949			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	60.85613	100.00000	60.70708			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	60.85613	100.00000	60.70708			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.33242	100.00000	8.31202			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	54.40510	100.00000	54.28469			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	54.41740	100.00000	54.29696			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	55.25074	100.00000	55.11690			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	55.25074	100.00000	55.11690			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.27719	100.00000	13.24502			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	56.45334	100.00000	56.32840			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.23374	100.00000	9.21330			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00167	100.00000	0.00167			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00186	100.00000	0.00186			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	107.54675	100.00000	107.25687			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	101.88679	100.00000	101.61216			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	101.89172	100.00000	101.61708			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.37331	100.00000	100.01738			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	101.89172	100.00000	101.61708			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.41914	100.00000	100.06305			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.39950	100.00000	100.04348			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	110.96872	100.00000	110.68969			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.44207	100.00000	100.08589			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	9.82775	100.00000	9.80916			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	9.82775	100.00000	9.80916			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.72605	100.00000	11.69733			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.72605	100.00000	11.69733			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	2.78082	100.00000	2.77408			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	1.13236	100.00000	1.12829			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	97.30993	100.00000	97.06106			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	7.31802	100.00000	8.60085			0.00	0	35,000,000.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.38119	100.00000	17.34293			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	55.67142	100.00000	55.54821			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	9.91872	100.00000	9.89677		920,000,000,000.00	0.00	9,200,000	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	12.49043	100.00000	12.46280			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.24938	100.00000	16.21341			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	13.04469	100.00000	13.01597		820,000,000,000.00	0.00	8,200,000	4,100,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	70.10897	100.00000	69.97596			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On	17/02/2013			5.86800	101.86019	5.86800	101.84428			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.32906	7.17500	100.30967			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	1.50546	100.00000	1.50182			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	8.88663	100.00000	8.86510			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	58.41147	100.00000	58.28184			0.00	0	0.00
DENG29	On	01/08/2012			100.00000	91.26461	100.00000	91.04363			0.00	0	0.00
DENG30	On	01/08/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	56.04366	100.00000	55.91929			0.00	0	0.00
DENG32	On	02/07/2012			100.00000	98.27291	100.00000	98.01632			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
DENG34	On	05/07/2012			100.00000	97.50715	100.00000	97.25453			0.00	0	0.00
DENG35	On	12/07/2012			100.00000	95.76594	100.00000	95.52227			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	98.32310	100.00000	98.06504			0.00	0	0.00
DV13	On	25/08/2013			100.00000	47.00754	100.00000	46.90293			0.00	0	0.00
DV21	On	15/06/2016			100.00000	18.31657	100.00000	25.75943			0.00	0	14,200,000.00
DV22	On	07/02/2020			100.00000	12.78007	100.00000	12.75163		26,461,900,000,000.00	264,619,000	98,178,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	12.76390	100.00000	12.73549			51,636,100,000,000.00	516,361,000	130,730,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	94.40786	100.00000	94.16763			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	18.35549	100.00000	18.31464			3,200,000,000,000.00	32,000,000	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.80982	100.00000	17.76621			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	91.75505	100.00000	91.53234			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.56581	100.00000	14.52841			32,000,000,000,000.00	320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.37121	2.55000	101.32819			127,500,000,000.00	50,000,000	29,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.51672	100.00000	14.48442			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.32015	100.00000	13.29083			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.66795	8.00000	116.64308			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	12.93756	100.00000	12.90622			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
EQ174U	On	14/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	97.68253	100.00000	97.42947			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	94.96913	100.00000	94.72991			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	23.02905	100.00000	22.97019			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.07855	100.00000	26.02051			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.00896	100.00000	18.96292			0.00	0	0.00

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	1.81305	100.00000	1.80732			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	87.02645	100.00000	86.82500			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.92371	100.00000	21.87060			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	87.28260	100.00000	87.08056			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.31995	100.00000	21.26830			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	87.38933	100.00000	87.18704			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.06304	100.00000	22.00960			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	39.95259	100.00000	39.85580			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	20.80906	100.00000	20.75866			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.09679	100.00000	13.06507			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	39.97423	100.00000	39.87739			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.68232	100.00000	16.64560		10,340,000,000,000.00	103,400,000	51,700,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	101.39316	9.25000	101.36812		12,353,523,000,000.00	335,516,000	567,737,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	103.88009	10.00000	103.85224		18,700,000,000,000.00	870,000,000	468,014,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	101.56899	7.85000	101.54762		4,613,625,550,000.00	587,723,000	14,517,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	101.85774	7.50000	101.83736		5,324,940,000,000.00	709,992,000	742,626,000.00	
FR002U	On	02/08/2023	Spot Bond			100.00000	11.38092	100.00000	11.35336			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.07497	100.00000	11.04814			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	40.63611	100.00000	40.53767			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	40.81733	100.00000	40.71844			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.70066	8.37500	100.67799			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	41.72335	100.00000	41.62227			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	25.69948	100.00000	25.64292			3,200,000,000.00	32,000	5,230,000.00
FRB05	On	21/12/2018			100.00000	13.04557	100.00000	13.01669			2,800,000,000.00	28,000	188,000.00
FRB06	On	05/11/2012			100.00000	89.19499	100.00000	88.98262			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	82.86629	100.00000	82.68297			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	9.71387	100.00000	9.69033			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	7.74370	100.00000	7.72494			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	1.63313	100.00000	1.62913			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	18.20849	100.00000	18.16819			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.80549	100.00000	10.77932			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	33.56788	100.00000	33.48128			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	50.28380	100.00000	50.17190			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	4.11686	100.00000	4.10624			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.07710	100.00000	3.07029			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.51170	100.00000	3.50392			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.28417	100.00000	0.28364			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01891	100.00000	0.01887			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01743	100.00000	0.01739			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	28.83527	100.00000	28.77145			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	61.62982	100.00000	61.47888			0.00	0	0.00
FRC100	On	13/06/2012	Spot Bond			100.00000	68.33334	100.00000	68.33335			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	98.64865	100.00000	100.84231			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	25.22536	100.00000	25.17542			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	25.22536	100.00000	25.17542			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	0.04176	100.00000	0.04166			0.00	0	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			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	1.13096	100.00000	1.12661			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	57.33839	100.00000	57.19948			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	3.51844	100.00000	2.80113			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	86.84629	100.00000	86.64526			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.52848	100.00000	10.32513			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	1.09591	100.00000	1.08485			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	15.86691	100.00000	15.69087			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	0.85809	100.00000	0.85518			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	0.87184	100.00000	0.86645			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.05082	100.00000	12.14265			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	29.30912	100.00000	29.24426			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	23.47603	100.00000	23.41854			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.59226	100.00000	16.55207			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.29390	100.00000	14.25928			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	43.47967	100.00000	43.37318			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	99.90627	6.90500	101.61185			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.90637	100.00000	8.88479			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	43.87069	100.00000	43.76324			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	16.57498	100.00000	16.53483			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.03755	100.00000	1.03500			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.18700	5.87500	102.17076			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.78082	100.00000	2.77408			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.78082	100.00000	2.77408			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.13140	100.00000	6.11776			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	20.80457	100.00000	20.76521			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.61708	100.00000	5.60459			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.75154	100.00000	6.73651			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	98.22064	100.00000	97.87234			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.57028	100.00000	10.55028			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.03755	100.00000	1.03500			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	103.73327	4.73000	103.68315			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	3.51844	100.00000	2.80793			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	10.60799	100.00000	10.58229			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	1.77973	100.00000	1.77541			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	62.76876	100.00000	62.64449			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	62.76876	100.00000	62.64449			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.76876	100.00000	62.64449			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.22854	100.00000	63.07536			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	1.63726	100.00000	1.63402			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	3.42884	100.00000	2.60324			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.63726	100.00000	1.63402			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	10.13751	100.00000	10.11744			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	3.42884	100.00000	2.60324			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.52014	100.00000	1.51646			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	41.04019	100.00000	40.94077			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	43.99868	100.00000	43.89210			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.13744	100.00000	41.03778			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	44.10341	100.00000	43.99657			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	41.37680	100.00000	41.27657			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	41.45161	100.00000	41.35119			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.23705	100.00000	42.13473			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.20202	100.00000	43.09736			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	43.80793	100.00000	43.70181			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	18.56029	100.00000	18.51284			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	38.64687	100.00000	38.55324			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.12463	100.00000	23.06800			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	10.88613	100.00000	10.85177			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.14172	100.00000	12.11199			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.93750	100.00000	1.93138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.08954	100.00000	8.06994			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.34483	100.00000	0.34374			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.76281	100.00000	3.75443			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.27008	100.00000	8.24982			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.01776	100.00000	4.00739			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	99.65856	100.00000	99.39490			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	95.67254	100.00000	95.42722			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	95.67254	100.00000	95.42722			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	92.35044	100.00000	92.12185			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.23378	100.00000	11.20627			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	90.09901	100.00000	89.87654			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	36.45845	100.00000	36.37013			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	32.75134	100.00000	32.67199			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	102.98965	2.00000	102.94741			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	61.71339	100.00000	61.56389			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	66.45195	100.00000	66.27773			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	52.02017	100.00000	51.85776			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.81196	100.00000	0.80878			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.61718	100.00000	1.61213			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	50.41868	100.00000	50.26127			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	49.79198	100.00000	49.63652			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00246	100.00000	0.00245			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.06717	100.00000	9.03886		2,500,000,000.00	25,000,000	25,000,000.00	
FRS74	On	14/06/2017	Spot Bond			100.00000	1.54791	100.00000	1.54308			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	25.95629	100.00000	25.89916		1,100,000,000.00	11,000	1,710,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	20.57320	100.00000	20.52792		23,000,000,000.00	230,000	476,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	98.24593	9.00000	98.21956			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	103.96495	8.00000	103.94009		736,000,000,000.00	92,000,000	23,000,000.00	
FRX18	On	14/04/2018	Spot Bond			100.00000	12.83754	100.00000	12.80913			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.49924	9.00000	100.48310		3,573,000,000.00	397,000	4,847,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	10.87333	100.00000	10.84926			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	12.27413	100.00000	12.24682			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.17802	100.00000	9.15772			0.00	0	175,000,000.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.30708	100.00000	2.30150			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.67221	100.00000	10.63815			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.65939	9.48500	101.63365			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	63.17622	100.00000	63.03562			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	84.03377	100.00000	83.84450			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	84.04750	100.00000	83.85820			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	84.13538	100.00000	83.94589			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	86.50023	100.00000	86.30046			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
GRA295	On	15/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA296	On	15/08/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
GRB87	On	26/07/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
GRD171	On	12/07/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD172	On	18/07/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRD173	On	06/08/2012			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRD174	On	02/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.11545	100.00000	8.09557			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.21917	100.00000	10.19414			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	86.42570	100.00000	86.22610			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	86.55348	100.00000	86.35358			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	86.60671	100.00000	86.40670			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	86.79838	100.00000	86.59792			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.93473	100.00000	19.88644			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.04451	100.00000	11.01776			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	6.38457	100.00000	6.36893			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.00000	2.25180	100.00000	2.80793			0.00	0	20,000,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	9.73424	100.00000	9.71040			0.00	0	500,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.98097	100.00000	9.95679			0.00	0	0.00
HMS1B2On	19/07/2012	Spot Bond			100.00000	93.33267	100.00000	93.09933				0.00	0	0.00
HMS1B3On	19/07/2012	Spot Bond			100.00000	93.33267	100.00000	93.09933				0.00	0	0.00
HMS1B5On	19/07/2012	Spot Bond			100.00000	96.24931	100.00000	96.00869				0.00	0	0.00
HMS1B6On	19/07/2012	Spot Bond			100.00000	100.89185	100.00000	100.63963				0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	43.11898	100.00000	43.01337				0.00	0	455,000.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	14.17973	100.00000	14.14500				0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	15.82078	100.00000	15.78203				0.00	0	0.00
HMS1C2On	19/07/2012	Spot Bond			100.00000	93.40585	100.00000	93.17233				0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	43.31227	100.00000	43.20619				0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	14.56011	100.00000	14.52445				0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	16.20115	100.00000	16.16148				0.00	0	0.00
HMS1D2On	19/07/2012	Spot Bond			100.00000	93.50038	100.00000	93.26663				0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	43.66019	100.00000	43.55326				0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.04916	100.00000	15.01230				0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	16.69021	100.00000	16.64933				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2On	19/07/2012	Spot Bond				100.00000	93.83580	100.00000	93.60121			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	44.12410	100.00000	44.01604			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	15.64689	100.00000	15.60857			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond				100.00000	94.24745	100.00000	94.01184			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond				100.00000	94.85731	100.00000	94.62017			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	13.32449	100.00000	13.29483			46,400,000,000.00	464,000	30,071,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	5.60693	100.00000	5.59452			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	5.60217	100.00000	5.58977			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	12.52353	100.00000	12.49565			14,800,000,000.00	148,000	29,817,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	12.52353	100.00000	12.49565			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond				100.00000	14.85803	100.00000	14.82984			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond				100.00000	55.02000	100.00000	109.73935			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond				100.00000	69.19167	100.00000	103.50393			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	88.51034	100.00000	88.30159			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	81.63246	100.00000	81.45500			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	82.67306	100.00000	82.49097			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.46349	100.00000	22.41404			2,000,000,000,000.00	20,000,000	10,000,000.00
IBL12	On 12/03/2013	Spot Bond				100.00000	55.08614	100.00000	54.94288			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	15.64596	100.00000	15.58969			0.00	0	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.07156	100.00000	15.03505			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	45.43769	100.00000	45.32762			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.69329	100.00000	37.60198			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	26.36521	100.00000	32.87668			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	32.79217	100.00000	32.71999			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.97163	100.00000	15.93647			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.08486	100.00000	13.05605			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	29.98174	100.00000	29.91539			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.05890	100.00000	29.98527			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.36495	100.00000	14.33015			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.38829	1.75000	105.34580			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.66180	8.27000	102.63894			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	14.89720	100.00000	14.86112			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.49934	100.00000	2.49328			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.54565	100.00000	4.53554			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.76281	100.00000	3.75443			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	10.95517	100.00000	10.92060			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On	02/04/2017	Spot Bond			100.00000	1.94979	100.00000	1.94363			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.74955	8.76500	101.72571			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	8.67003	100.00000	100.00000		2,500,000,000,000.00	25,000,000	25,000,000	25,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	1.54308	100.00000	100.00000		2,500,000,000,000.00	25,000,000	25,000,000	25,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	53.64474	100.00000	53.52666			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.13597	100.00000	15.10246			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.13597	100.00000	15.10246			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.86229	5.00000	101.84848			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	18.83273	100.00000	18.79105			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.37893	100.00000	10.35379			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.37893	100.00000	10.35379			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.79357	100.00000	11.75676			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.31067	100.00000	7.29296			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	20.69550	100.00000	20.64994			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	52.82361	100.00000	52.70733			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	13.68966	100.00000	13.65649			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			25,000,000,000,000.00	250,000,000	250,000,000.00
IND238	On	18/09/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			31,500,000,000,000.00	315,000,000	315,000,000.00
IND239	On	25/09/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	58.79434	100.00000	58.65191			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.49797	100.00000	14.46247			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.27018	100.00000	18.22544			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.03215	100.00000	16.99044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	73.21084	100.00000	73.07245			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	81.41593	100.00000	81.23620			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.29714	100.00000	0.29642			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.43663	100.00000	22.38227			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	68.61669	100.00000	68.61668			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	82.15857	100.00000	81.97761			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	101.94552	6.50000	101.93357			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	64.42640	100.00000	64.21848			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On	12/04/2013	Spot Bond			100.00000	56.39730	100.00000	56.10308			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	76.66667	100.00000	76.45429			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	75.61644	100.00000	75.40984		45,300,000,000,000.00	453,000,000	392,000,000.00	
ING31	On	31/10/2012	Spot Bond			100.00000	90.33889	100.00000	90.12120			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	60.80339	100.00000	60.65608			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.54043	100.00000	41.43979			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.54043	100.00000	41.43979			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.67100	100.00000	43.56405			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	31.60385	100.00000	31.52728			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	91.49482	100.00000	91.27220			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	20.79056	100.00000	20.73964			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.79114	100.00000	21.73835			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.22981	100.00000	39.13477			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.23828	100.00000	17.18387			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.70131	100.00000	11.66437			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.40902	100.00000	9.37932			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.49341	8.80000	101.46953			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	32.07232	100.00000	32.00172			2,900,000,000.00	29,000	640,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.33482	100.00000	15.29768			800,000,000,000.00	8,000,000	2,000,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	12.88112	100.00000	12.85276			20,900,000,000.00	209,000	1,343,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.10921	100.00000	22.05565			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.39583	100.00000	16.35611			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.30659	100.00000	23.25501			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.17207	100.00000	11.14500			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02653	100.00000	0.02647			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.02570	2.75000	101.01811			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.19205	2.60000	102.14844			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.88763	100.00000	8.85958			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	59.66298	100.00000	59.53093			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.79276	100.00000	65.63163			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	15.93608	100.00000	15.90101			0.00	0	300,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.02410	100.00000	10.99739			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	100.76227	2.60000	100.71605			0.00	0	20,000,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
IVA227	On	05/07/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	44.94501	100.00000	44.83493			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.32557	100.00000	8.30539			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.53327	100.00000	23.47564			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On	30/04/2013			100.00000	63.08126	100.00000	62.92845			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	62.71025	100.00000	62.55834			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	69.04504	100.00000	68.89139			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	65.15182	100.00000	65.00919			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	65.93951	100.00000	65.79277			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	57.11033	100.00000	56.98394			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	93.09683	100.00000	92.87086			0.00	0	0.00
KW01	On	31/10/2027			100.00000	14.94054	100.00000	14.90765			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	42.60350	100.00000	42.49916		8,000,000,000,000.00	80,000,000	40,000,000.00	
LBK02	On	26/03/2015			100.00000	10.45473	100.00000	10.42940			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	108.12283	100.00000	107.83829			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	83.98618	100.00000	83.80159		1,140,000,000,000.00	11,400,000	5,700,000.00	
MAQ007	On	27/01/2013			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
MAQ013	On	06/07/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	80.39648	100.00000	80.21978		32,400,000,000,000.00	324,000,000	324,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018 On	15/04/2013	Spot Bond			100.00000	63.56976	100.00000	63.41407			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.10098	100.00000	31.02481			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	86.82434	100.00000	86.62242			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	53.74491	100.00000	53.61471			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.01392	100.00000	21.96059			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	94.79167	100.00000	94.54545			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.76625	100.00000	22.71049			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.79294	100.00000	16.73993			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	61.34231	100.00000	61.19208			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	61.54767	100.00000	61.39693			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	30.25094	100.00000	30.17686			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	94.52741	100.00000	94.28688			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	85.61137	100.00000	85.41591			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	29.79181	100.00000	29.71885			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	58.42579	100.00000	58.28425			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.28649	100.00000	28.21796			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.78192	100.00000	30.70653			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.61853	100.00000	13.58553			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.21390	100.00000	16.17461			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.32401	100.00000	4.31353			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.55665	100.00000	10.53108			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.29423	8.00000	101.27252			440,000,000.00	55,000	78,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	80.34934	100.00000	80.17429			2,000,000,000,000.00	20,000,000	10,000,000.00
MCB3M On	13/12/2014	Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.41215	100.00000	15.37804			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.41215	100.00000	15.37804			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.04438	100.00000	3.03764			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.49143	100.00000	0.49034			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00112	100.00000	0.00112			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.64495	8.59000	101.62160			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.14632	9.34000	104.12022			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.44297	10.01000	104.41495			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.20062	100.00000	25.76846			38,320,000,000,000.00	383,200,000	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.16116	100.00000	12.13169			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.68815	100.00000	8.66710			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.82956	100.00000	12.79849			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015	Spot Bond			100.00000	16.96919	100.00000	16.93183			3,100,000,000.00	31,000	16,319,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.20123	100.00000	17.14752			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.35298	8.78500	100.32941			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	53.09706	100.00000	52.96843			1,000,000,000,000.00	10,000,000	5,000,000.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.32200	8.00000	100.30050			4,784,000,000.00	598,000	10,024,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.02809	100.00000	30.95904			63,800,000,000.00	638,000	2,665,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.66716	100.00000	20.62117			3,880,000,000,000.00	38,800,000	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	15.74034	100.00000	15.70531			32,400,000,000.00	324,000	3,941,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	39.05926	100.00000	38.97281			0.00	0	0.00
MTNC07	On	18/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.06850	100.00000	0.06833			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.06850	100.00000	0.06833			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.51623	100.00000	6.50044			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.59723	100.00000	6.58125			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.67823	100.00000	6.66205			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.74303	100.00000	6.72670			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.85104	100.00000	6.83444			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020	Spot Bond			100.00000	6.90504	100.00000	6.88831			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.96984	100.00000	6.95295			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.13184	100.00000	7.11456			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.23984	100.00000	7.22231			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.35864	100.00000	7.34082			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.46665	100.00000	7.44856			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.52065	100.00000	7.50243			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.16866	100.00000	8.14888			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.92467	100.00000	8.90306			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.06850	100.00000	0.06833			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.06850	100.00000	0.06833			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.96846	100.00000	29.89506			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.13534	100.00000	15.09827			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.53124	100.00000	1.52753			0.00	0	10,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	82.84663	100.00000	82.66335			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.33297	100.00000	19.29041		31,700,000,000.00		317,000	8,738,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	12.84512	100.00000	16.01750			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.38664	100.00000	14.35497			16,700,000,000.00	167,000	6,318,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01891	100.00000	0.01887			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	62.84266	100.00000	62.68875			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	19.97979	100.00000	19.93557			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.58399	100.00000	17.54093			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.99467	100.00000	8.97264			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	31.80135	100.00000	31.73136			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	32.07575	100.00000	31.99805			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.51907	100.00000	15.48491			51,700,000,000.00	517,000	9,864,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.38643	100.00000	12.35644			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	63.01677	100.00000	62.85495			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	61.62783	100.00000	61.47690			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	55.97221	100.00000	55.83661			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	91.30193	100.00000	91.07978			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	21.73082	100.00000	21.68970			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.15514	100.00000	36.08673			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	20.72592	100.00000	20.68671			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	19.65551	100.00000	19.61832			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	16.32493	100.00000	16.28539			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	55.11563	100.00000	54.97230			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.00328	100.00000	66.60330			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	66.56171	100.00000	66.40047			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	66.56171	100.00000	66.40047			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.56171	100.00000	66.40047			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.02838	100.00000	18.98178			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.43389	100.00000	18.38874			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.07580	100.00000	18.03153			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.90825	100.00000	15.86971			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.09353	100.00000	9.07632			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.52513	100.00000	12.49478			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	8.95679	100.00000	8.93984			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.89202	100.00000	11.86289			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.60269	100.00000	12.57182			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	11.82466	100.00000	11.79570			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.62798	100.00000	2.62154			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	82.26000	100.00000	82.14009			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	34.06464	100.00000	33.98212			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	25.37578	100.00000	25.32554			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	25.37578	100.00000	25.32554			0.00	0	0.00
NED10	On	15/08/2012			100.00000	87.40150	100.00000	87.19682			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.23646	100.00000	19.19413			0.00	0	400,000.00
NED12A	On	14/12/2012			100.00000	81.43202	100.00000	81.25500			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	70.19077	100.00000	70.04881			0.00	0	0.00
NED6	On	20/09/2013			100.00000	44.27884	100.00000	44.18139		3,700,000,000.00	37,000	37,000	37,000.00
NED8	On	08/02/2014			100.00000	35.76984	100.00000	35.69023			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	8.23526	100.00000	8.21509			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.39968	100.00000	16.36359			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.35792	100.00000	11.33041			0.00	0	0.00
NET41	On	16/02/2013			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
NET43	On	13/07/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
NET44	On	16/08/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	8.18295	100.00000	8.16194			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	12.98439	100.00000	12.95550			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10 On	22/05/2020	Spot Bond			100.00000	11.15448	100.00000	11.12746			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			6.82500	100.44233	6.82500	100.42386			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	100.42687	6.58500	100.40905			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	54.26888	100.00000	54.13741			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.34573	100.00000	9.31656			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.36626	100.00000	11.33872			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.44877	6.92500	100.43003			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	54.26888	100.00000	54.13741			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.34573	100.00000	9.31656			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.57804	100.00000	11.54999			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.47451	7.32500	100.45471			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	54.26888	100.00000	54.13741			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.34573	100.00000	9.31656			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	85.82270	100.00000	85.62632			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	57.90256	100.00000	57.76229			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	85.94931	100.00000	85.75264			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	58.10946	100.00000	57.96869			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	86.01261	100.00000	85.81579			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9On	22/05/2013	Spot Bond			100.00000	58.36809	100.00000	58.22668			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	58.70430	100.00000	58.56208			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.44967	100.00000	9.42678			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.53174	8.21500	100.50953			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	45.39345	100.00000	45.27743			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	31.85126	100.00000	31.78116		24,560,000,000,000.00	245,600,000	122,800,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	13.13008	100.00000	13.10102		500,000,000,000.00	5,000,000	7,000,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.57633	100.00000	13.54643			0.00	0	28,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.32522	100.00000	6.30898			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.66410	100.00000	12.63608		1,380,000,000,000.00	13,800,000	5,000,000.00	
NTC08 On	13/07/2012	Spot Bond			100.00000	95.22197	100.00000	94.98029			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	62.91537	100.00000	62.76128			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.64981	100.00000	30.57475			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.48582	100.00000	30.41116			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.36947	100.00000	2.36373			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	9.60384	100.00000	9.58057			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.85273	100.00000	12.82124			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.90719	100.00000	12.87558			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.93988	100.00000	12.90819			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.72429	100.00000	13.69067			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.59585	100.00000	14.56011			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.04313	100.00000	19.99405			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	15.88497	100.00000	15.84981		34,488,100,000,000.00	344,881,000	99,494,000.00	
OTCA03On	31/07/2012	Spot Bond			100.00000	91.19819	100.00000	90.97684			0.00	0	0.00
OTCA05On	30/04/2013	Spot Bond			100.00000	61.53995	100.00000	61.39086			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	30.58166	100.00000	30.50758			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	61.45810	100.00000	61.30922			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	30.36077	100.00000	30.28722			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.72965	100.00000	12.69880			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	91.02867	100.00000	90.80932			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	91.39533	100.00000	91.17510			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	10.54111	100.00000	10.52116			0.00	0	0.00
PCF02UOn	06/07/2012	Spot Bond			100.00000	97.91046	100.00000	97.65747			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.51016	100.00000	19.46238			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	3.63115	100.00000	3.62235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM01	On	28/06/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	86.94520	100.00000	86.74440			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	69.92894	100.00000	74.85064			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	81.22500	100.00000	67.57215			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	54.16460	100.00000	45.95384			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	54.31100	100.00000	46.20534			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	37.31624	100.00000	46.53231			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	81.26500	100.00000	67.69386			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	70.08044	100.00000	75.22897			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	54.55500	100.00000	46.62453			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	37.31624	100.00000	46.53231			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	81.33500	100.00000	67.90685			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	54.99420	100.00000	47.37905			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	81.51500	100.00000	68.45451			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	20.97152	100.00000	16.73657			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	55.38460	100.00000	48.04975			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	28.50924	100.00000	28.44017			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	97.25745	100.00000	97.00217			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	97.28140	100.00000	97.02606			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	97.37719	100.00000	97.12160			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	99.79518	100.00000	99.53597			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.12833	100.00000	16.09283			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00174	100.00000	0.00173			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.22000	124.47610	6.23000	124.42257		205,482,339,137,240.00	035,745,842	19,159,667,321.00	
R158P	On	15/09/2015			100.00000	7.16815	100.00000	7.15237			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.18584	100.00000	3.17883			0.00	0	0.00
R179	On	01/08/2013			100.00000	49.53231	100.00000	49.42208			0.00	0	0.00
R186	On	21/12/2026			8.28500	118.33857	8.29500	118.21795		186,567,485,523,170.00	518,706,762	9,024,006,641.00	
R187P	On	21/12/2026			100.00000	0.00077	100.00000	0.00077			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
R189	On	31/03/2013			217.77396	69.56082	217.70072	69.27536		470,827,301,520,000.00	162,000,000	1,172,881,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.01500	254.25606	2.01500	254.15174			67,285,978,175.00	33,392,545	842,399,769.00
R201	On	21/12/2014	Spot Bond			5.34000	107.78936	5.36500	107.71280			43,983,758,323,080.00	236,658,862	3,171,478,431.00
R202	On	07/12/2033	Spot Bond			2.39500	186.78732	2.39500	186.70877			10,131,329,000,000.00	230,200,000	1,384,238,150.00
R203	On	15/09/2017	Spot Bond			6.82000	108.26794	6.85000	108.11273			116,220,242,584,160.00	041,091,288	7,860,921,644.00
R204	On	21/12/2018	Spot Bond			7.14500	104.26431	7.18000	104.05979			88,737,650,468,290.00	419,545,202	3,702,346,430.00
R205	On	31/03/2014	Spot Bond			100.00000	30.55231	100.00000	30.47748			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.26500	106.47641	5.28000	106.43816			50,370,876,270,000.00	,567,118,000	3,224,078,800.00
R207	On	15/01/2020	Spot Bond			7.48000	101.70540	7.50500	101.54341			152,172,375,231,360.00	343,900,432	6,954,861,300.00
R208	On	31/03/2021	Spot Bond			7.59500	96.03744	7.62000	95.86508			152,160,971,795,000.00	034,361,000	8,012,756,000.00
R209	On	31/03/2036	Spot Bond			8.88000	75.41197	8.88000	75.39407			241,925,574,480,000.00	243,871,000	11,472,226,000.00
R210	On	31/03/2028	Spot Bond			2.39000	141.04016	2.39000	140.98088			612,318,000,000.00	256,200,000	1,211,220,000.00
R211	On	31/01/2017	Spot Bond			0.65000	120.70526	0.67000	120.55503			2,123,290,000,000.00	266,600,000	2,179,075,000.00
R212	On	31/01/2022	Spot Bond			2.04000	118.07718	2.02000	118.22706			9,811,764,531,840.00	809,688,496	1,812,187,475.00
R213	On	28/02/2031	Spot Bond			8.71500	86.33580	8.75000	86.03430			62,284,937,190,000.00	146,866,000	3,181,000,649.00
R214	On	28/02/2041	Spot Bond			6.50000	101.88466	6.50000	101.86705			62,842,455,000,000.00	668,070,000	5,275,783,790.00
R222C	On	15/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	54.43311	100.00000	54.31329			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.28874	100.00000	36.20886			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	24.19249	100.00000	24.13924			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.12833	100.00000	16.09283			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.75222	100.00000	10.72855			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.16815	100.00000	7.15237			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.77876	100.00000	4.76824			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.18584	100.00000	3.17883		40,000,000,000.00	0.00	400,000	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	65.78627	100.00000	65.64067			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	43.85751	100.00000	43.76045			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.23834	100.00000	29.17363			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.49223	100.00000	19.44909			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	12.99482	100.00000	12.96606			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.66321	100.00000	8.64404			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.77547	100.00000	5.76269			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.85032	100.00000	3.84180			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.56688	100.00000	2.56120			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.71125	100.00000	1.70746			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.14083	100.00000	1.13831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	0.76056	100.00000	0.75887			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.50704	100.00000	0.50592			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.33803	100.00000	0.33728			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22535	100.00000	0.22485			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15023	100.00000	0.14990			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10016	100.00000	0.09993			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06677	100.00000	0.06662			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04451	100.00000	0.04442			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.02968	100.00000	0.02961			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.01978	100.00000	0.01974			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01319	100.00000	0.01316			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00879	100.00000	0.00877			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00586	100.00000	0.00585			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00391	100.00000	0.00390			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00261	100.00000	0.00260			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00174	100.00000	0.00173			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00116	100.00000	0.00116			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00077	100.00000	0.00077			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	0.00051	100.00000	0.00051			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	36.32580	100.00000	36.23780			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.05499	100.00000	37.96179			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.60871			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.25847	100.00000	9.22957			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	82.49603	100.00000	82.31473			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	50.10435	100.00000	49.94792			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	49.81620	100.00000	49.65722			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.35379	100.00000	10.32871			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	83.85631	100.00000	83.66954			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	91.68766	100.00000	91.45729			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	15.47308	100.00000	15.43518			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	101.91056	5.87500	101.89462			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	88.39871	100.00000	88.19119			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	21.59088	100.00000	21.53858			0.00	0	0.00
RMBI06	On	24/07/2038	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
RP001	On	28/02/2013	Spot Bond			100.00000	57.99340	100.00000	57.85291			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	61.59242	100.00000	61.50008			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.98495	100.00000	23.92684			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.22595	100.00000	13.19948			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27032	100.00000	0.26967			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	3.93373	100.00000	3.92420			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	3.93373	100.00000	3.92420			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	28.53047	100.00000	28.46136			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.13265	100.00000	22.08883			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.12312	100.00000	14.08891			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.08583	5.25000	102.07129			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.39257	100.00000	0.39163			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	93.57326	100.00000	93.33333			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.66693	100.00000	2.66039			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	59.10069	100.00000	58.98240			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	94.58030	100.00000	94.35073			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.33090	100.00000	11.30582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.55417	100.00000	91.42393			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	13.79248	100.00000	13.76212		5,360,000,000,000.00		53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.39169	100.00000	10.36652			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.59354	8.00000	107.57048			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.67225	100.00000	8.65102			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.70628	100.00000	7.68918			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.43618	100.00000	18.39559		4,800,000,000.00		48,000	17,840,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	56.71584	100.00000	56.59032			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.53988	100.00000	10.51655		7,600,000,000.00		76,000	7,740,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.25513	5.75000	120.19378			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	39.03781	100.00000	38.95188			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	54.57437	100.00000	54.45358			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	56.67342	100.00000	56.54868			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	11.40326	100.00000	11.37816			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.73450	100.00000	22.68446			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	56.70448	100.00000	56.57899			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.78347	100.00000	9.70577			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	21.64331	100.00000	21.59088			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.45481	100.00000	16.41495			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.69321	100.00000	2.68662			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	39.19141	100.00000	39.09543			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.55699	100.00000	40.45875			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.00355	100.00000	11.97713			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	28.80722	100.00000	28.73744			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.42117	100.00000	11.39320			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.46429	100.00000	0.46316			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.75719	100.00000	0.75552			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.46316	100.00000	0.46204			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.06086	100.00000	10.03859			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	100.82944	10.05000	100.80258			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00072	100.00000	0.00072			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	9.31656	100.00000	9.28747			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.65815	100.00000	1.65297			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.29511	100.00000	0.29419			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.75283	8.00000	104.74150		5,144,000,000.00	643,000	2,750,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	8.58951	100.00000	8.57061			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.23179	100.00000	9.21148		15,800,000,000.00	158,000	79,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	60.43816	100.00000	60.30511			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	19.60160	100.00000	19.55798		29,900,000,000.00	299,000	2,740,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.90585	100.00000	53.76677			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.60693	100.00000	5.59452			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.67390	100.00000	5.66127			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.08999	100.00000	12.58194			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
SCM225	On	19/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.25180	100.00000	1.79708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04464	100.00000	0.04453			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	101.94552	6.50000	101.93357			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.95436	100.00000	9.51638		9,800,000,000,000.00	98,000,000	49,000,000.00	
SLI1	On	15/08/2013	Spot Bond			100.00000	47.58741	100.00000	47.48150			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	15.70030	100.00000	15.66536		8,324,000,000,000.00	83,240,000	8,900,000.00	
SMF1	On	27/06/2013	Spot Bond			100.00000	52.87855	100.00000	52.76152		2,300,000,000.00	23,000	97,000.00	
SMF3	On	30/06/2012	Spot Bond			100.00000	107.70381	100.00000	107.42113			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.40326	100.00000	11.37816		2,000,000,000,000.00	20,000,000	10,000,000.00	
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.26081	100.00000	14.22626			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.39257	100.00000	2.38677			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.84123	100.00000	5.82708			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	0.98000	100.00000	0.97762			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	17.46085	100.00000	17.42220			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.34918	100.00000	10.31652			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.49093	100.00000	1.48732			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.75401	100.00000	1.74976			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.81305	100.00000	1.80732			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.75220	100.00000	7.73219			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005 On	31/03/2021	Spot Bond			6.75000	100.89060	6.75000	100.86767			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	17.30007	100.00000	17.16608			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.29629	7.25000	101.21958			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	62.20354	100.00000	62.08552			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN878 On	21/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	57.76619	100.00000	57.63799			0.00	0	0.00
SYN906 On	18/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN907 On	18/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN921 On	22/06/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN922	On	20/08/2012			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	20.85286	100.00000	20.80670			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	10.65247	100.00000	10.62891			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.57238	100.00000	31.50212			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	31.75241	100.00000	31.68251			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.61222	6.27500	100.59520			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	63.51103	100.00000	63.35548			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	62.58345	100.00000	62.43017			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	6.18425	100.00000	6.16911			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	105.72224	8.00000	105.69946			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	100.16920	6.27000	100.15227			0.00	0	0.00
TFS93	On	17/02/2014			100.00000	28.37925	100.00000	28.32306			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS94	On	14/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.70772	100.00000	39.58375			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	93.09277	100.00000	92.85887			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	93.02400	100.00000	92.79028			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	93.94775	100.00000	93.71171			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	93.21884	100.00000	92.98463			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	93.47098	100.00000	93.23613			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.29744	100.00000	7.27957			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.81622	100.00000	7.79707			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.16206	100.00000	8.14207			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.85376	100.00000	8.83208			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.31490	100.00000	9.29209			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.20292	100.00000	14.16814			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	10.24179	100.00000	10.21672			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	4.05617	100.00000	4.04624			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond				100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond				100.00000	2.59595	100.00000	2.58959			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.00796	100.00000	29.82254			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	21.78933	100.00000	21.74111			36,900,000,000.00	369,000	3,123,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.83150	6.00000	101.81529			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	11.05163	100.00000	11.02731			204,607,900,000,000.00	046,079,000	1,007,659,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	12.91403	100.00000	12.88560			112,432,700,000,000.00	124,327,000	237,338,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	11.80386	100.00000	11.77787			65,800,000,000,000.00	658,000,000	149,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.33099	100.00000	12.30355			58,700,000,000,000.00	587,000,000	173,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	9.55058	100.00000	9.52956			4,479,300,000,000.00	44,793,000	21,516,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.58592	10.00000	100.38803			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.59621	9.75000	100.37835			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.60769	100.00000	10.38060			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP132	On	29/11/2012	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.56176	100.00000	13.53192			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	73.30997	100.00000	73.17033			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.77469	100.00000	30.69933			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.72846	100.00000	12.69728			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.53187	100.00000	19.48403		1,600,000,000,000.00	16,000,000	8,000,000.00	
UTR40	On	10/09/2017	Spot Bond			100.00000	13.86743	100.00000	13.83691			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	88.73302	100.00000	88.52275			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.21061	100.00000	41.11077			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	88.76033	100.00000	88.55000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.37975	100.00000	41.28368			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	88.85867	100.00000	88.64811			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.65402	100.00000	41.55312			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	9.76396	100.00000	9.73347			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	4.11917	100.00000	4.10631			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.73777	100.00000	1.73235			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.62126	100.00000	10.60117			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.48522	100.00000	16.44893		12,000,000,000,000.00	120,000,000	60,531,427.00	
WS05	On	01/08/2018	Spot Bond			100.00000	13.64561	100.00000	13.61040		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	17.67644	100.00000	17.63753		2,840,000,000,000.00	28,400,000	14,000,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	11.00610	100.00000	10.98187		5,800,000,000,000.00	58,000,000	29,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	9.68850	100.00000	9.66717		0.00	0	0.00	
WSP4	On	28/05/2020	Spot Bond			100.00000	9.50831	100.00000	9.48738		0.00	0	0.00	
WSP5	On	28/05/2021	Spot Bond			100.00000	9.42823	100.00000	9.40747		10,800,000,000,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	37.54269	100.00000	37.46050		0.00	0	0.00	
Z009	On	30/11/2013	Spot Bond			100.00000	30.63091	100.00000	30.56312		0.00	0	0.00	
Z014	On	30/06/2015	Spot Bond			100.00000	8.49062	100.00000	8.47173		0.00	0	0.00	
Z018	On	31/03/2014	Spot Bond			100.00000	23.37576	100.00000	23.32403		0.00	0	0.00	
Z019	On	30/06/2014	Spot Bond			100.00000	19.10390	100.00000	19.06138		0.00	0	0.00	
Z020	On	19/10/2015	Spot Bond			100.00000	6.64063	100.00000	6.62593		0.00	0	0.00	
Z025	On	30/11/2014	Spot Bond			100.00000	13.64131	100.00000	13.61128		0.00	0	0.00	
Z071	On	01/07/2015	Spot Bond			100.00000	8.47173	100.00000	8.45287		0.00	0	75,000,000.00	
Z083	On	30/09/2019	Spot Bond			100.00000	0.27060	100.00000	0.27000		0.00	0	0.00	
ZA001	On	01/09/2016	Spot Bond			100.00000	5.39170	100.00000	5.38150		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02171	100.00000	0.02167			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.39170	100.00000	5.38150			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.44077	100.00000	14.41337			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.69831	100.00000	11.67617			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.69831	100.00000	11.67617			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.38261	100.00000	10.36296			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.38261	100.00000	10.36296			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On	20/10/2015	Spot Bond			100.00000	9.82775	100.00000	9.80916			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.30255	100.00000	9.28495			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	6.95129	100.00000	6.93810			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.17680	100.00000	6.16468			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.17680	100.00000	6.16468			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.83375	100.00000	5.82228			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.49911	100.00000	5.48829			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.16328	100.00000	5.15312			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>,810,055,584,582,320.00</b>	<b>,920,180,429</b>	<b>99 296 421 827.00</b>	
<b>Grand Total:</b>											<b>10,056,767,337,600.00</b>	<b>120,333,514</b>	<b>99 298 114 477.00</b>	