



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.55530	8.55530	8.50990	8.50990		15.59	112,219,870.10	13,117	263,859.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,361.40310	1.36140	1,406.793	19.11	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.50310	0.00150	1.493	19.11	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,212.20380	1.21220	1,257.604	18.11	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.30380	0.00230	2.304	18.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,112.98330	1.11298	1,158.393	17.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			3.08330	0.00308	3.093	17.44	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			770.59320	0.77059	815.006	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			10.69320	0.01069	9.706	15.32	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			457.32000	0.45732	496.922	14.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			47.42000	0.04742	41.622	14.55	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,014.05160	1.01405	1,059.471	16.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			4.15160	0.00415	4.171	16.77	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			818.30990	0.81831	863.003	15.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			8.40990	0.00841	7.703	15.43	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			341.86980	0.34187	376.553	14.92	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			91.96980	0.09197	81.253	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			630.99150	0.63099	674.064	14.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			21.09150	0.02109	18.764	14.99	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			541.95330	0.54195	583.578	14.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			32.05330	0.03205	28.278	14.77	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			187.87410	0.18787	209.103	15.59	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			227.97410	0.22797	203.803	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			382.82600	0.38283	419.519	14.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			72.92600	0.07293	64.219	14.78	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			348.49320	0.34849	383.524	14.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			88.59320	0.08859	78.224	14.90	234,673.20	3,000	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			113.89560	0.11390	127.679	17.09	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			403.99560	0.40400	372.379	17.09	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			257.83140	0.25783	287.259	15.24	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			147.93140	0.14793	131.959	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			207.72670	0.20773	233.158	15.47	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			197.82670	0.19783	177.858	15.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			54.83940	0.05484	61.387	19.62	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			744.93940	0.74494	706.087	19.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			169.89010	0.16989	189.428	15.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			259.99010	0.25999	234.128	15.89	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			125.77200	0.12577	140.841	16.79	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			365.87200	0.36587	335.541	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			46.59020	0.04659	52.127	20.29	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			836.69020	0.83669	796.827	20.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			77.62970	0.07763	86.908	18.29	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			567.72970	0.56773	531.608	18.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			65.02040	0.06502	72.800	18.95	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			655.12040	0.65512	617.500	18.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.65140	8.65140	8.60500	8.60500		16.41	25,980,154.20	3,003	57,134.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			498.34110	0.49834	526.571	15.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			193.34110	0.19334	175.171	15.16	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			353.67430	0.35367	375.828	16.23	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			348.67430	0.34867	324.428	16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			284.65580	0.28466	302.488	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			479.65580	0.47966	451.088	17.09	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			230.76050	0.23076	245.876	17.98	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			625.76050	0.62576	594.476	17.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			208.56320	0.20856	222.444	18.43	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			703.56320	0.70356	671.044	18.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			143.13390	0.14313	153.533	20.24	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,038.13390	1.03813	1,002.133	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			661.68230	0.66168	698.234	14.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			106.68230	0.10668	96.834	14.82	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			70.77600	0.07078	77.177	24.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,865.77600	1.86578	1,825.777	24.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			45.15780	0.04516	49.460	26.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,540.15780	2.54016	2,498.060	26.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			738.83540	0.73884	777.086	14.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			83.83540	0.08384	75.686	14.83	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			699.75250	0.69975	737.174	14.82	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			94.75250	0.09475	85.774	14.82	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.75240	8.75240	8.70510	8.70510		17.01	8,139,732.00	930	20,720.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			170.66160	0.17066	183.041	22.18	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,665.56160	1.66556	1,630.641	22.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			141.45210	0.14145	152.350	23.35	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,986.35210	1.98635	1,949.950	23.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			348.15630	0.34816	368.768	18.29	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			743.05630	0.74306	716.368	18.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			121.50200	0.12150	131.101	24.29	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,266.40200	2.26640	2,228.701	24.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			254.76420	0.25476	271.083	19.94	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,099.66420	1.09966	1,068.683	19.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			848.35300	0.84835	886.392	15.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			143.25300	0.14325	133.992	15.00	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			778.45340	0.77845	815.235	15.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			173.35340	0.17335	162.835	15.11	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.84540	8.84540	8.79730	8.79730		17.58	4,405,009.20	498	3,364.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			584.45510	0.58446	615.233	17.27	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			547.15510	0.54716	529.833	17.27	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			591.83400	0.59183	622.837	17.20	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			534.53400	0.53453	517.437	17.20	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			588.12790	0.58813	619.020	17.23	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			540.82790	0.54083	523.620	17.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.94590	8.94590	8.88980	8.88980		18.41	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			695.28920	0.69529	753.239	18.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			805.48920	0.80549	807.339	18.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,157.58080	1.15758	1,225.112	16.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			267.78080	0.26778	279.212	16.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.27980	9.27980	9.18400	9.18400		19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,566.05670	1.56606	1,686.269	17.10	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			382.05670	0.38206	406.469	17.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.82010	10.82010	10.77390	10.77390		21.78	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.55530	8.55530	8.50990	8.50990		15.59	0.00	0	953.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			21,237.25200	0.21237	23,820.638	15.45	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			19,247.25200	0.19247	17,290.638	15.45	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			16,989.00960	0.16989	18,942.818	15.89	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			25,999.00960	0.25999	23,412.818	15.89	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.65140	8.65140	8.60500	8.60500		16.41	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			35,777.53700	0.35778	38,011.369	16.20	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			34,277.53700	0.34278	31,871.369	16.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.75240	8.75240	8.70510	8.70510			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			1,510.00000	0.01510	6,240.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.84540	8.84540	8.79730	8.79730		17.58	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			58,445.51460	0.58446	61,523.317	17.27	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			54,715.51460	0.54716	52,983.317	17.27	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			59,183.39700	0.59183	62,283.720	17.20	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			53,453.39700	0.53453	51,743.720	17.20	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			58,812.79070	0.58813	61,902.000	17.23	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			54,082.79070	0.54083	52,362.000	17.23	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.28520	13.28520	13.19580	13.19580		12.66	15,052,131.60	1,133	13,540.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,851.99130	1.85199	1,937.338	16.85	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			6.19130	0.00619	2.138	16.85	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,068.97980	1.06898	1,147.953	13.65	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			23.17980	0.02318	12.753	13.65	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			174.67110	0.17467	197.388	13.13	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			428.87110	0.42887	362.188	13.13	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			89.14770	0.08915	100.452	14.41	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			743.34770	0.74335	665.252	14.41	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.43310	13.43310	13.34200	13.34200		13.56	1,746,303.00	130	1,818.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			441.58050	0.44158	481.526	13.43	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			469.58050	0.46958	418.426	13.43	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			377.55490	0.37755	409.538	13.83	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			585.55490	0.58555	526.438	13.83	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			331.85640	0.33186	359.822	14.22	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			689.85640	0.68986	626.722	14.22	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			218.24090	0.21824	236.759	15.52	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,076.24090	1.07624	1,003.659	15.52	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.59020	13.59020	13.49810	13.49810		15.00	2,718,040.00	200	2,105.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			0.00000	0.00000	962.089	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			0.00000	0.00000	1,071.889	23.20	214,377.70	200	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			0.00000	0.00000	876.004	23.20	175,200.76	200	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			0.00000	0.00000	1,185.804	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			0.00000	0.00000	686.612	23.20	137,322.44	200	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			0.00000	0.00000	1,496.412	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			978.10290	0.97810	1,040.105	23.20	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,010.00290	1.01000	979.905	23.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10940	0.10940	0.10860	0.10860		18.96	218.80	2	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			266.05770	0.00266	292.847	18.96	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			406.05770	0.00406	352.847	18.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11080	0.11080	0.11000	0.11000		19.14	0.00	0	50.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			531.40790	0.00531	568.198	19.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			531.40790	0.00531	488.198	19.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.34900	10.34900	10.31810	10.31810		12.27	2,049,102.00	198	25,940.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			877.33810	0.87734	908.661	13.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			9.23810	0.00924	9.661	13.77	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			591.15300	0.59115	624.969	12.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			23.05300	0.02305	25.969	12.53	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			460.49500	0.46050	493.279	12.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			42.39500	0.04239	44.279	12.13	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			247.42510	0.24743	278.009	12.23	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			129.32510	0.12933	129.009	12.23	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			28.27160	0.02827	33.174	16.12	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			910.17160	0.91017	884.174	16.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			25.88290	0.02588	30.317	16.37	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			957.78290	0.95778	931.317	16.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.47890	10.47890	10.44750	10.44750		13.58	0.00	0	52,847.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			219.13150	0.21913	241.636	14.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			591.63150	0.59163	582.736	14.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			188.87270	0.18887	209.792	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			691.37270	0.69137	680.892	15.04	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			178.74460	0.17874	198.844	15.20	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			731.24460	0.73124	719.944	15.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			360.50710	0.36051	389.176	13.37	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			313.00710	0.31301	310.276	13.37	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			160.36170	0.16036	179.029	15.53	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			812.86170	0.81286	800.129	15.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			106.56140	0.10656	120.805	16.89	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,159.06140	1.15906	1,141.905	16.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			990.09880	0.99010	1,021.722	12.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			42.59880	0.04260	42.822	12.81	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			408.85410	0.40885	437.929	13.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			261.35410	0.26135	259.029	13.15	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.61820	10.61820	10.58660	10.58660		14.01	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			333.32330	0.33332	362.297	14.98	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			716.72330	0.71672	714.097	14.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.89910	10.89910	10.85960	10.85960		14.71	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			602.60010	0.60260	647.294	15.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			943.00010	0.94300	948.194	15.20	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.04307	104.04307	104.03928	104.03928			0.00	0	2,062.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,049.28000	4.04928	4,053.070		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			4,039.28000	4.03928	4,043.070		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			4,029.28000	4.02928	4,033.070		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future			105.37011	105.37011	105.36601	105.36601			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	99.99	Call			5,376.01000	5.37601	5,380.110		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			5,366.01000	5.36601	5,370.110		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			5,356.01000	5.35601	5,360.110		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future			101.79735	101.79735	101.79222	101.79222			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			3,802.22000	3.80222	3,807.350		0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Call			3,792.22000	3.79222	3,797.350		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Call			3,782.22000	3.78222	3,787.350		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			103.09560	103.09560	103.09028	103.09028			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,100.28000	4.10028	4,105.600		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			4,090.28000	4.09028	4,095.600		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			4,080.28000	4.08028	4,085.600		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			108.59705	108.59705	108.59159	108.59159			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			5,601.59000	5.60159	5,607.050		0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Call			5,591.59000	5.59159	5,597.050		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Call			5,581.59000	5.58159	5,587.050		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			109.98207	109.98207	109.97633	109.97633			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			5,986.33000	5.98633	5,992.070		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			5,976.33000	5.97633	5,982.070		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			5,966.33000	5.96633	5,972.070		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AL7T	On	02/08/2012	Index Future			462.93700	462.93700	466.75600	466.75600			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			468.84200	468.84200	472.70800	472.70800			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			475.53500	475.53500	479.45900	479.45900			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			416.05600	416.05600	419.09800	419.09800			0.00	0	1,003.00
ALBI	On	01/11/2012	Index Future			421.36200	421.36200	424.44200	424.44200			0.00	0	0.00
ALBI	On	07/02/2013	Index Future			427.37700	427.37700	430.50400	430.50400			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.74470	8.74470	8.69350	8.69350		11.10	262,341.00	30	7,683.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			322.90110	0.32290	366.089	11.40	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			49.40110	0.04940	41.389	11.40	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.77870	8.77870	8.72810	8.72810		12.04	0.00	0	9,816.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			413.44500	0.41344	448.334	12.01	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			145.34500	0.14534	129.635	12.01	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.81910	8.81910	8.76860	8.76860		12.48	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			486.38570	0.48639	515.630	12.17	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			227.78570	0.22779	206.530	12.17	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			10.10930	10.10930	10.08490	10.08490		15.59	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.38030	8.38030	8.35200	8.35200		11.33	0.00	0	4.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			187.93790	0.18794	207.390	11.30	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			105.93790	0.10594	97.090	11.30	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.45760	8.45760	8.42930	8.42930		11.68	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			281.83870	0.28184	300.103	11.56	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			202.53870	0.20254	192.503	11.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	17/09/2012	Can-Do Future				0.18380	0.18380	0.19290	0.19290			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future				0.04710	0.04710	0.04310	0.04310			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future				0.08630	0.08630	0.10120	0.10120			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future				0.06190	0.06190	0.05750	0.05750			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future				0.08510	0.08510	0.11290	0.11290			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future				0.14500	0.14500	0.12840	0.12840			0.00	0	4,800.00
CHF / R On	17/09/2012	Foreign Exchange Future				8.62020	8.62020	8.59470	8.59470		14.26	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call				83.37530	0.08338	99.824	15.79	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put				398.67530	0.39868	389.624	15.79	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future				8.74080	8.74080	8.71410	8.71410		15.49	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call				218.72800	0.21873	240.406	16.72	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put				544.62800	0.54463	539.606	16.72	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry				8.45790	8.45790	8.44980	8.44980		16.05	0.00	10,000	0.00
DAAN On	24/07/2012	Any day expiry	8.19	Call				259.96610	0.25997	267.900	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.19	Put				0.16610	0.00017	0.000	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.20	Call				250.00470	0.25000	257.900	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.20	Put				0.20470	0.00020	0.000	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.21	Call				240.05250	0.24005	247.900	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.21	Put				0.25250	0.00025	0.000	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.41	Call				54.24380	0.05424	47.900	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.41	Put				14.44380	0.01444	0.000	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.46	Call				24.31320	0.02431	0.000	16.05	0.00	0	0.00
DAAN On	24/07/2012	Any day expiry	8.46	Put				34.51320	0.03451	2.100	16.05	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry				8.69110	8.69110	8.67790	8.67790		10.80	0.00	0	0.00
DAAO On	27/07/2012	Any day expiry	8.54	Call				144.68880	0.14469	155.257	13.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAO	On	27/07/2012	Any day expiry	8.54	Put			6.78880	0.00679	4.157	13.99	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.55	Call			135.55320	0.13555	145.908	13.79	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.55	Put			7.65320	0.00765	4.808	13.79	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.56	Call			126.53350	0.12653	136.660	13.59	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.56	Put			8.63350	0.00863	5.560	13.59	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.57	Call			117.64530	0.11765	127.529	13.39	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.57	Put			9.74530	0.00975	6.429	13.39	0.00	0	10,000.00
DAAO	On	27/07/2012	Any day expiry	8.59	Call			100.33400	0.10033	109.686	12.99	0.00	0	0.00
DAAO	On	27/07/2012	Any day expiry	8.59	Put			12.43400	0.01243	8.586	12.99	0.00	0	5,000.00
DAAP	On	27/07/2012	Any day expiry			6.67350	6.67350	6.66160	6.66160		15.20	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Call			68.63970	0.06864	74.406	17.64	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.62	Put			27.03970	0.02704	20.907	17.64	0.00	0	10,000.00
DAAP	On	27/07/2012	Any day expiry	6.59	Call			91.12490	0.09112	98.158	18.55	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.59	Put			19.52490	0.01952	14.658	18.55	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Call			83.37720	0.08338	90.007	18.24	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.60	Put			21.77720	0.02178	16.507	18.24	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Call			75.87480	0.07587	82.082	17.94	0.00	0	0.00
DAAP	On	27/07/2012	Any day expiry	6.61	Put			24.27480	0.02427	18.582	17.94	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry			8.46250	8.46250	8.45440	8.45440		14.25	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Call			226.89460	0.22689	232.400	17.07	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.24	Put			12.49460	0.01249	9.900	17.07	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Call			218.07560	0.21808	223.303	16.94	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.25	Put			13.67560	0.01368	10.803	16.94	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Call			209.35470	0.20935	214.284	16.81	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.26	Put			14.95470	0.01495	11.784	16.81	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Call			101.39900	0.10140	100.384	14.93	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Put			46.99900	0.04700	37.884	14.93	0.00	0	10,000.00
DAAR	On	31/07/2012	Any day expiry			6.70360	6.70360	6.60000	6.60000		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
DAAR	On	31/07/2012	Any day expiry	6.61	Call			0.00000	0.00000	114.961	15.28	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.61	Put			0.00000	0.00000	21.361	15.28	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.71	Call			0.00000	0.00000	49.376	14.17	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.71	Put			0.00000	0.00000	55.776	14.17	0.00	20,000	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.59	Call			0.00000	0.00000	131.007	15.55	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.59	Put			0.00000	0.00000	17.407	15.55	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Call			0.00000	0.00000	122.894	15.42	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Put			0.00000	0.00000	19.294	15.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.50060	8.50060	8.45550	8.45550		14.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,056.00000	1.05600	1,101.000	27.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	27.02	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			736.00000	0.73600	781.000	23.70	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			1.00000	0.00100	0.000	23.70	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			222.00000	0.22200	260.000	16.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			17.00000	0.01700	9.000	16.76	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			55.00000	0.05500	65.000	14.90	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			110.00000	0.11000	74.000	14.90	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.53610	8.53610	8.49080	8.49080		15.67	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			309.00000	0.30900	345.000	15.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			68.00000	0.06800	59.000	15.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			161.00000	0.16100	184.000	15.60	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			180.00000	0.18000	158.000	15.60	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,092.00000	1.09200	1,137.000	18.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			776.00000	0.77600	820.000	16.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			5.00000	0.00500	4.000	16.07	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.56760	8.56760	8.52210	8.52210		15.68	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			816.00000	0.81600	860.000	15.24	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			14.00000	0.01400	12.000	15.24	0.00	0	7,540.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.25	Call			375.00000	0.37500	408.000	14.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			103.00000	0.10300	90.000	14.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			232.00000	0.23200	256.000	15.58	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			220.00000	0.22000	198.000	15.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,127.00000	1.12700	1,172.000	17.11	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			5.00000	0.00500	4.000	17.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.60320	8.60320	8.55750	8.55750		16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			306.00000	0.30600	329.000	15.75	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			259.00000	0.25900	236.000	15.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,170.00000	1.17000	1,215.000	16.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			13.00000	0.01300	12.000	16.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			864.00000	0.86400	908.000	15.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			27.00000	0.02700	25.000	15.07	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			445.00000	0.44500	475.000	14.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			138.00000	0.13800	122.000	14.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.63610	8.63610	8.58990	8.58990		16.38	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			910.00000	0.91000	953.000	15.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			40.00000	0.04000	37.000	15.11	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			366.00000	0.36600	390.000	15.88	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			286.00000	0.28600	264.000	15.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.66570	8.66570	8.61900	8.61900		16.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			950.00000	0.95000	993.000	14.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			51.00000	0.05100	47.000	14.99	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			414.00000	0.41400	439.000	15.87	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			305.00000	0.30500	283.000	15.87	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2012	Bond Future			8.75125	90.98888	8.59158	92.38902			0.00	0	303.00
ES33	On	01/11/2012	Bond Future			8.84301	88.37215	8.67855	89.78989			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,377.00000	4.37700	2,959.260		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.94192	89.63405	8.77195	91.07264			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,023.29000	2.02329	3,461.880		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			1,934.60000	1.93460	3,373.190		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			1,846.04000	1.84604	3,284.630		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			416.36700	416.36700	419.17900	419.17900			0.00	0	263.00
GOVI	On	02/08/2012	GOVI	398.23	Call			209,490.00000	20.94900	181,370.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			421.67800	421.67800	424.52500	424.52500			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Call			205,650.00000	20.56500	177,180.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			427.69700	427.69700	430.58800	430.58800			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			24,020.00000	2.40200	52,930.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			24,120.00000	2.41200	53,030.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			24,220.00000	2.42200	53,130.000		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			182.59400	182.59400	181.92400	181.92400			0.00	0	594.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	01/11/2012	Index Future			184.92300	184.92300	184.24400	184.24400			0.00	0	0.00
IGOV	On	07/02/2013	Index Future			187.56300	187.56300	186.87500	186.87500			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			492.64500	492.64500	492.13300	492.13300			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			499.96600	499.96600	499.44600	499.44600			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.05000	94.95000	5.04000	94.96000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.91000	95.09000	4.89000	95.11000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.88000	95.12000	4.86000	95.14000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.79000	95.21000	4.74000	95.26000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.75000	95.25000	4.71000	95.29000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.75000	95.25000	4.71000	95.29000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.75000	95.25000	4.71000	95.29000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.82000	95.18000	4.75000	95.25000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.91000	95.09000	4.84000	95.16000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.03000	94.97000	4.96000	95.04000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.17000	94.83000	5.09000	94.91000			0.00	0	400.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.30000	94.70000	5.24000	94.76000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.72600	6.72600	6.68440	6.68440		10.63	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			162.26240	0.16226	191.663	10.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			67.86240	0.06786	55.663	10.73	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.77640	6.77640	6.73400	6.73400		12.37	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			259.83540	0.25984	285.723	12.20	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			155.83540	0.15584	139.323	12.20	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.48012	127.92594	5.43480	128.07158		2.34	1,918,889.10	15	15,595.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,272.96000	2.27296	2,127.320	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.00000	0.00000	0.000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			2,898.97000	2.89897	2,753.330	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			3,520.86000	3.52086	3,375.220	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.51	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			4,752.35000	4.75235	4,606.710	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.55	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.51506	122.75848	5.46514	122.90566		2.32	0.00	0	200.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,170.25000	1.17025	1,062.130	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			245.75000	0.24575	284.810	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,308.89000	2.30889	2,172.010	2.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			49.87000	0.04987	60.170	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.54074	124.51154	5.48435	124.66164		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,292.44000	2.29244	2,167.180	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			196.93000	0.19693	221.770	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.56437	119.22367	5.50160	119.37567		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			933.56000	0.93356	864.600	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,301.71000	1.30171	1,384.750	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			944.79000	0.94479	875.290	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,288.61000	1.28861	1,371.110	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			922.41000	0.92241	853.980	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,314.90000	1.31490	1,398.470	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.47389	127.71454	7.34910	129.00884		11.60	2,554,290.80	20	34,408.00
R186	On	02/08/2012	Bond Future	7.66	Call			3,305.72000	3.30572	2,171.170	11.74	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			115.27000	0.11527	275.020	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			3,674.02000	3.67402	2,499.740	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			81.30000	0.08130	201.320	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			4,239.34000	4.23934	3,020.210	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			46.64000	0.04664	121.810	11.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			9,411.67000	9.41167	8,117.510	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.06000	0.00006	0.200	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			13,612.16000	13.61216	12,317.860	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.00000	0.00000	0.000	12.45	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			6,555.31000	6.55531	5,268.240	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			3.44000	0.00344	10.670	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			8,941.85000	8.94185	7,647.850	12.23	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			0.12000	0.00012	0.420	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			15,718.91000	15.71891	14,424.610	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	12.45	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			12,717.45000	12.71745	11,423.150	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.00000	0.00000	0.000	12.45	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			13,523.14000	13.52314	12,228.840	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	0.000	12.45	0.00	0	2,700.00
R186	On	01/11/2012	Bond Future			7.54518	129.34345	7.41629	130.65395		11.38	0.00	0	267.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,813.49000	10.81349	9,632.750	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			365.97000	0.36597	495.730	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,452.33000	13.45233	12,205.040	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			154.64000	0.15464	217.850	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,568.66000	5.56866	4,666.110	11.65	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	Put			1,526.94000	1.52694	1,934.890	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,859.94000	6.85994	5,861.770	11.79	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,074.70000	1.07470	1,387.030	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.61926	125.89998	7.48565	127.22997		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,750.34000	10.75034	9,695.580	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,399.62000	1.39962	1,674.850	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,498.87000	2.49887	2,055.740	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,504.31000	7.50431	8,391.170	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.68714	127.43085	7.54933	128.77708		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,078.35000	5.07835	4,442.220	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,460.37000	6.46037	7,170.470	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,987.27000	4.98727	4,358.620	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,569.42000	6.56942	7,287.000	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,032.69000	5.03269	4,400.310	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,514.72000	6.51472	7,228.570	12.63	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.89141	218.89141	218.89363	218.89363			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			756.37000	0.75637	758.590		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.18397	215.18397	215.18565	215.18565			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			3,804.35000	3.80435	3,806.030		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			3,814.35000	3.81435	3,816.030		0.00	0	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	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			3,824.35000	3.82435	3,826.030		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			268.24342	268.24342	268.71682	268.71682			0.00	0	5,418.00
R197	On	02/08/2012	Bond Future	256.15	Call			12,566.82000	12.56682	12,093.420		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.66460	271.66460	272.14348	272.14348			0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,153.48000	5.15348	4,674.600		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,143.48000	5.14348	4,664.600		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,133.48000	5.13348	4,654.600		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.92388	109.57984	4.90830	109.61618		1.55	0.00	0	1,560.00
R201	On	02/08/2012	Bond Future	5.20	Call			678.59000	0.67859	642.210		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			0.86000	0.00086	0.820		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.89315	110.97745	4.87570	111.01397		1.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Call			636.14000	0.63614	608.660		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			147.09000	0.14709	156.130		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.82131	108.15339	4.80074	108.19113		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			658.72000	0.65872	634.750		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			330.41000	0.33041	344.180		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.74706	109.46850	4.72331	109.50676		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			192.89000	0.19289	183.540		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,301.71000	1.30171	1,330.620		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			196.57000	0.19657	187.090		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,289.06000	1.28906	1,317.840		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			200.32000	0.20032	190.700		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.06	Put			1,276.47000	1.27647	1,305.110	1.52	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			197.77296	197.77296	195.13897	195.13897			0.00	0	48,173.00
R202	On	02/08/2012	Bond Future	188.44	Call			6,698.97000	6.69897	9,332.960		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.29539	200.29539	197.62732	197.62732			14,421,268.08	72	108.00
R202	On	01/11/2012	Bond Future	191.99	Call			5,637.32000	5.63732	8,305.390		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			5,627.32000	5.62732	8,295.390		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			5,617.32000	5.61732	8,285.390		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			6.03712	112.84070	5.94189	113.27882		4.90	2,256,814.00	20	13,426.00
R203	On	02/08/2012	Bond Future	6.60	Call			2,984.72000	2.98472	2,546.930		0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.17000	0.00017	0.500		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,092.28000	4.09228	3,654.160		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			5,403.07000	5.40307	4,964.950		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000		0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			5,619.60000	5.61960	5,181.480		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			7,120.00000	7.12000	6,681.880		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000		0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			6.09266	110.12489	5.99154	110.56832		4.57	0.00	0	1,636.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,885.81000	3.88581	3,482.090		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			105.93000	0.10593	145.640		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future			6.14847	111.69736	6.03997	112.14781		4.91	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,760.29000	1.76029	1,524.870	4.88	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,469.29000	1.46929	1,684.320	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,103.24000	4.10324	3,739.370	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			434.74000	0.43474	521.320	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.19954	108.89891	6.08421	109.35490		5.17	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,625.98000	1.62598	1,425.780	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,359.20000	2.35920	2,614.990	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,644.08000	1.64408	1,442.410	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,337.34000	2.33734	2,591.660	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,608.01000	1.60801	1,409.270	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,381.21000	2.38121	2,638.460	5.11	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.33276	109.64625	6.23270	110.19312		6.29	2,741,156.25	25	3,917.00
R204	On	02/08/2012	Bond Future	7.15	Call			4,889.36000	4.88936	4,342.500	6.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.010	6.61	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.39259	111.04469	6.28741	111.59825		5.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,931.59000	4.93159	4,428.740	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			142.25000	0.14225	192.960	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.45230	108.59948	6.34091	109.16161		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,206.09000	5.20609	4,748.720	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			529.54000	0.52954	634.300	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.51058	109.92002	6.39346	110.48903		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,291.19000	2.29119	2,023.980	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,796.92000	2.79692	3,098.720	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,314.44000	2.31444	2,045.460	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,771.16000	2.77116	3,071.190	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,337.82000	2.33782	2,067.090	6.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/05/2013	Bond Future	6.31	Put			2,745.56000	2.74556	3,043.840	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	02/08/2012	Bond Future			4.97373	103.92708	4.92715	103.99253		1.00	0.00	0	1,120.00
R206	On	02/08/2012	Bond Future	5.19	Call			369.55000	0.36955	305.120	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.98000	0.00098	2.000	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.92645	105.25260	4.86999	105.31862		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Call			341.67000	0.34167	299.250	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			131.41000	0.13141	155.010	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.79222	102.99003	4.71796	103.05765		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			323.05000	0.32305	288.220	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			284.76000	0.28476	317.550	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.62525	104.24237	4.52539	104.31086		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			101.25000	0.10125	87.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			885.58000	0.88558	940.740	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			102.62000	0.10262	89.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			880.00000	0.88000	935.020	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			104.01000	0.10401	90.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			874.44000	0.87444	929.310	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.59793	104.23136	6.45777	105.06799		7.33	1,563,470.40	15	28,573.00
R207	On	02/08/2012	Bond Future	7.51	Call			6,083.41000	6.08341	5,246.780	7.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	0.000	7.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.65985	105.56073	6.51347	106.40778		7.18	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,119.59000	6.11959	5,342.240	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			138.14000	0.13814	207.840	7.62	0.00	0	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	07/02/2013	Bond Future			6.72373	103.42808	6.56988	104.28792		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,401.22000	6.40122	5,682.980	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			493.69000	0.49369	635.290	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.78702	104.68575	6.62634	105.55607		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,370.68000	2.37068	1,989.510	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,391.36000	3.39136	3,880.510	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,395.19000	2.39519	2,011.360	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,360.78000	3.36078	3,847.270	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,419.85000	2.41985	2,033.360	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,330.39000	3.33039	3,814.220	7.66	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				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			6.75303	102.34782	6.61798	103.22648		8.29	2,046,956.40	20	17,871.00
R208	On	02/08/2012	Bond Future	7.20	Call			3,721.80000	3.72180	2,850.020	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			2.23000	0.00223	9.110	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			5,570.00000	5.57000	4,691.440	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.02000	0.00002	0.120	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,376.50000	7.37650	6,497.840	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.95	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			10,006.47000	10.00647	9,127.810	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.81592	100.26070	6.67549	101.15033		8.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,463.63000	6.46363	5,659.430	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			192.69000	0.19269	278.120	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,248.14000	2.24814	1,754.460	8.47	9,088,102.80	5,180	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,395.82000	1.39582	1,791.770	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,402.46000	5.40246	4,641.940	8.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.50	Put			316.54000	0.31654	445.650	8.91	5,459,212.50	12,250	12,250.00
R208	On	07/02/2013	Bond Future			6.88014	101.69238	6.73339	102.59540		8.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	6.00	Call			0.00000	0.00000	651.060	8.19	7,975,485.00	12,250	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			0.00000	0.00000	6,222.190	8.19	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,824.92000	6.82492	6,079.850	8.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			600.16000	0.60016	758.110	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.93944	99.53591	6.78701	100.44989		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,745.17000	2.74517	2,330.210	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,636.55000	3.63655	4,135.570	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,773.12000	2.77312	2,355.370	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,603.55000	3.60355	4,099.780	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,801.23000	2.80123	2,380.690	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,570.77000	3.57077	4,064.210	8.96	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.12848	82.59175	7.96864	84.02122		16.67	0.00	0	6,295.00
R209	On	02/08/2012	Bond Future	8.91	Call			7,887.23000	7.88723	6,458.610	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.23000	0.00023	1.080	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.19632	80.50399	8.03223	81.95148		17.09	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,465.15000	8.46515	7,232.620	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			553.47000	0.55347	768.430	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.26709	81.65359	8.09822	83.12224		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,315.49000	9.31549	8,180.610	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,477.56000	1.47756	1,811.330	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.32998	79.50476	8.15690	80.99131		19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	7.99	Call			4,780.82000	4.78082	4,074.170	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,255.62000	6.25562	7,035.520	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,820.61000	4.82061	4,110.100	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,205.88000	6.20588	6,981.920	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,860.57000	4.86057	4,146.190	19.15	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,156.46000	6.15646	6,928.630	19.15	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			150.15739	150.15739	149.28373	149.28373			0.00	0	1,092.00
R210	On	02/08/2012	Bond Future	142.66	Call			6,623.73000	6.62373	7,497.390		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future			150.26135	150.26135	149.37619	149.37619			0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Call			4,386.19000	4.38619	5,271.350		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			4,376.19000	4.37619	5,261.350		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			4,366.19000	4.36619	5,251.350		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			121.36060	121.36060	121.25572	121.25572			0.00	0	480.00
R211	On	02/08/2012	Bond Future	120.36	Call			895.72000	0.89572	1,000.600		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.90843	122.90843	122.80196	122.80196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	121.99	Call			811.96000	0.81196	918.430		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			801.96000	0.80196	908.430		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			791.96000	0.79196	898.430		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			123.15448	123.15448	123.56689	123.56689			0.00	0	3,064.00
R212	On	02/08/2012	Bond Future	117.39	Call			6,176.89000	6.17689	5,764.480		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future			124.72514	124.72514	125.14256	125.14256			0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,152.56000	3.15256	2,735.140		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,142.56000	3.14256	2,725.140		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,132.56000	3.13256	2,715.140		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			7.94365	93.95607	7.81391	95.13231		14.60	1,409,341.05	15	4,725.00
R213	On	02/08/2012	Bond Future	8.74	Call			7,936.01000	7.93601	6,760.180		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.18000	0.00018	0.590		0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.01464	91.62153	7.88124	92.81264		14.95	0.00	0	385.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,342.37000	2.34237	1,831.340		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,536.56000	3.53656	4,216.640		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,384.35000	8.38435	7,364.780		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			540.79000	0.54079	712.330		0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.09032	92.92978	7.95270	94.13842		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,338.12000	9.33812	8,400.580		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,471.78000	1.47178	1,742.880		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future			8.15484	90.52527	8.01360	91.74876		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,767.43000	4.76743	4,181.390	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,125.68000	6.12568	6,763.130	16.71	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,687.49000	4.68749	4,107.880	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,224.76000	6.22476	6,868.640	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,727.37000	4.72737	4,144.550	16.70	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,175.07000	6.17507	6,815.740	16.70	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			8.19316	84.24044	8.03831	85.69853			1,684,808.80	20	1,700.00
R214	On	02/08/2012	Bond Future	8.95	Call			8,007.77000	8.00777	6,549.680		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.25996	82.03444	8.10102	83.51086			0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,057.79000	1.05779	2,534.210		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			961.60000	0.96160	2,438.020		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			865.59000	0.86559	2,342.010		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.33490	1.33490	1.32790	1.32790		15.32	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			302.90490	0.03029	335.247	15.03	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			323.90490	0.03239	286.247	15.03	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.34530	1.34530	1.33830	1.33830		15.95	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			524.65060	0.05247	556.062	15.79	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			541.65060	0.05417	503.062	15.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									226,454,271.18	82,743	1,486,553.00

j-Bonds

AA02	On	28/03/2016	Spot Bond	100.00000	10.09425	100.00000	10.06981		0.00	0	0.00
AA03	On	11/05/2015	Spot Bond	100.00000	20.96299	100.00000	20.91684	5,000,000,000,000.00		50,000,000	50,000,000.00
AA04	On	22/03/2017	Spot Bond	100.00000	9.06311	100.00000	9.04116		0.00	0	0.00
AA05	On	22/03/2019	Spot Bond	5.00000	127.10808	5.00000	127.09102	360,000,000,000.00		72,000,000	68,000,000.00
AB05	On	01/09/2012	Spot Bond	100.00000	95.00468	100.00000	94.76834		0.00	0	18,450,000.00
AB06	On	27/03/2015	Spot Bond	100.00000	21.15503	100.00000	21.10846	3,251,400,000,000.00		32,514,000	16,024,000.00
AB07	On	07/03/2014	Spot Bond	100.00000	36.66666	100.00000	36.58594	1,580,000,000,000.00		15,800,000	6,800,000.00
AB08	On	03/05/2017	Spot Bond	100.00000	11.06742	100.00000	11.04061		0.00	0	0.00
AB09	On	03/05/2017	Spot Bond	100.00000	14.27404	100.00000	14.24263	4,000,000,000,000.00		40,000,000	50,000,000.00
ABCL1	On	22/09/2013	Spot Bond	100.00000	40.61511	100.00000	40.51671		0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond	100.00000	62.23458	100.00000	62.09684		0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond	100.00000	29.26807	100.00000	29.19983		0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond	100.00000	6.15374	100.00000	6.14013		0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond	100.00000	17.80936	100.00000	17.76622		0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond	100.00000	28.88153	100.00000	28.81156	200,000,000,000.00		2,000,000	0.00
ABFN06	On	17/03/2016	Spot Bond	100.00000	11.15921	100.00000	11.13219		0.00	0	3,800,000.00
ABFN07	On	17/03/2018	Spot Bond	100.00000	8.37284	100.00000	8.35256		0.00	0	0.00

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	8.19993	100.00000	8.18006			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.31968	100.00000	8.29952			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	25.88880	100.00000	25.83181		3,740,000,000,000.00		37,400,000	33,000,000.00
ABL10B	On	15/03/2015			100.00000	18.36217	100.00000	18.31770			0.00	0	1,000,000.00
ABL11A	On	29/09/2014			100.00000	27.90069	100.00000	27.83927		600,000,000.00		6,000	5,006,000.00
ABL11B	On	29/09/2014			100.00000	21.87523	100.00000	21.82224		10,000,000,000,000.00		100,000,000	100,000,000.00
ABL12B	On	08/03/2015			100.00000	17.88392	100.00000	17.84059			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.55657	100.00000	10.53100			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	72.88064	100.00000	72.71845			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	51.64107	100.00000	51.52740		363,000,000,000.00		3,630,000	861,000.00
ABL8B	On	19/09/2013			100.00000	42.27191	100.00000	42.16951			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	65.64747	100.00000	65.48843			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	83.15630	100.00000	83.03030			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	96.94679	100.00000	96.69498			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	37.15241	100.00000	37.06578			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.35953	100.00000	20.31205			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	91.25579	8.00000	91.22428			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	99.14058	100.00000	98.87831			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.38600	100.00000	19.34332			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.49288	100.00000	15.45535			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.80733	9.58000	100.78139			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.04773	100.00000	11.02096			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.62151	100.00000	13.57898			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.75547	4.50000	100.73001			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.41627	100.00000	5.40357			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.41588	100.00000	18.37269			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.77021	100.00000	4.75904			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	89.19508	100.00000	88.98707			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.14363	100.00000	5.13157			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.19719	100.00000	2.19303			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.19719	100.00000	2.19303			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.01656	6.82500	100.99800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.00601	100.00000	11.98298			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.35061	100.00000	10.32554			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.04700	100.00000	11.02570			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	21.72678	100.00000	21.68063			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.08128	100.00000	10.06194			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.54647	100.00000	9.52811			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.48324	100.00000	19.44566			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.64660	100.00000	18.61054			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.94561	100.00000	9.91456			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.73560	100.00000	9.70521		22,500,000,000,000.00	225,000,000	75,000,000.00	
ABN49	On	12/04/2016	Spot Bond			100.00000	17.93835	100.00000	17.90365			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.14908	100.00000	22.11429			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.06443	100.00000	16.00839			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.29636	100.00000	16.26483			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.63378	100.00000	15.60354			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.33474	100.00000	15.30508			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.07288	100.00000	10.03925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On	15/09/2015	Spot Bond			100.00000	21.24892	100.00000	21.13435			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	54.97444	100.00000	54.87015			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.43771	100.00000	9.39621			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.37500	100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.14457	100.00000	14.11343		1,609,700,000,000.00	16,097,000	7,773,000.00	
ABS5	On	01/05/2015	Spot Bond			100.00000	19.80574	100.00000	19.76215		1,727,300,000,000.00	17,273,000	7,635,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	9.44146	100.00000	9.42057		2,530,300,000,000.00	25,303,000	50,000,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	11.92851	100.00000	11.90225			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.26339	100.00000	17.22539			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	29.85669	100.00000	29.78670			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.00818	4.00000	117.97994			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.15374	100.00000	6.14013			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.43876	100.00000	5.42594			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.01719	100.00000	3.01008			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	46.20326	100.00000	46.09134			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	59.69065	100.00000	59.54605			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	60.01094	100.00000	59.86557			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.51655	100.00000	19.46927			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.28486	100.00000	44.17758			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On	20/04/2013	Spot Bond			100.00000	55.57850	100.00000	55.44386			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	44.28486	100.00000	44.17758			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	66.64043	100.00000	66.47899			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	59.98658	100.00000	59.85453			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	104.87192	13.50000	104.83470			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.15449	100.00000	17.11293			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.43310	100.00000	17.39087			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.38951	100.00000	21.33770			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	83.22573	100.00000	83.03954			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	41.03692	100.00000	40.93751			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	40.99279	100.00000	40.89349			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	16.87587	100.00000	16.83498			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.32515	100.00000	1.32264			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	67.79943	100.00000	67.63337			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	67.79943	100.00000	67.63337			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	31.59161	100.00000	31.51509			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	40.44477	100.00000	40.34679			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.40990	100.00000	13.38445			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	100.92177	100.00000	100.65121			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.26350	100.00000	11.24219			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.26350	100.00000	11.24219			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	41.58115	100.00000	41.48042			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.45952	100.00000	14.42449			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.31754	100.00000	15.28043			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.07702	100.00000	14.04293			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.33547	100.00000	14.30074			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.44918	100.00000	14.41418			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	13.83623	100.00000	13.80545			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	13.83623	100.00000	13.80545			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	13.90987	100.00000	13.87892			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.87028	100.00000	13.83668			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	13.90987	100.00000	13.87892			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	13.76260	100.00000	13.73197			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.66747	100.00000	21.62648			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	21.74714	100.00000	21.69446			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	88.52010	100.00000	88.31132			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.00000	41.25020	100.00000	41.15027			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.57310	100.00000	13.54022			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.25020	100.00000	41.15027			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	88.52010	100.00000	88.31132			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.02236	100.00000	9.00051			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.01472	100.00000	8.99290			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.02535	100.00000	9.00348			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.80657	100.00000	8.78523			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	40.88247	100.00000	40.78344			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.24584	100.00000	9.22344			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	83.01929	100.00000	82.83562			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	56.67759	100.00000	56.54029			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	83.01929	100.00000	82.83562			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.09127	100.00000	11.06440			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	28.99200	100.00000	28.92176			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.15171	100.00000	40.06235			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	31.24084	100.00000	31.16516			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	97.00857	100.00000	96.75660			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On	26/01/2021	Spot Bond			100.00000	7.88253	100.00000	7.86344			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.89255	100.00000	7.87343			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.70495	100.00000	6.69223			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	37.70955	100.00000	31.56015			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.67150	100.00000	3.66338			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.49142	100.00000	4.48153			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.63175	100.00000	5.62109			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.81871	100.00000	3.81031			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.96481	100.00000	3.95608			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.55854	100.00000	8.53782			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.13869	100.00000	23.08264			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.13869	100.00000	23.08264			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	37.70955	100.00000	31.56015			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.82487	100.00000	22.76957			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	21.83238	100.00000	21.77949			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	21.77555	100.00000	21.72280			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.41638	100.00000	8.39598			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.03425	100.00000	11.00751			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138	On	20/09/2021	Spot Bond			100.00000	8.40544	100.00000	8.38508			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.62521	100.00000	9.60379			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	88.69408	100.00000	88.48491			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.67402	100.00000	9.65249			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	21.83238	100.00000	21.77949			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.17769	100.00000	11.15062			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.48268	100.00000	10.45729			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.59136	100.00000	8.57054			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.28356	100.00000	49.16417			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.30793	100.00000	29.24989			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.03233	100.00000	28.97485			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.41038	100.00000	10.38976			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.79523	100.00000	31.71820			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.64868	100.00000	16.61572			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.46390	100.00000	16.43130			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.82260	100.00000	16.78930			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.38709	100.00000	10.36653			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.97971	100.00000	9.95995			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158	On	20/03/2015	Spot Bond			100.00000	16.68129	100.00000	16.64827			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.80086	100.00000	16.76760			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.86189	100.00000	10.84493			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.06757	100.00000	13.04171			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.73564	100.00000	16.70251			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.23966	100.00000	31.16398			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	20.82105	100.00000	20.77061			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	28.70672	100.00000	28.63717			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.25634	100.00000	12.23709			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.79180	100.00000	9.76808			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.28950	1.75000	102.27283			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.39596	100.00000	16.35624			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	78.05313	100.00000	77.89449			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.41596	100.00000	16.37619			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.71633	100.00000	9.69280			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.77621	100.00000	8.75496			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.22514	100.00000	8.20522			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On	20/09/2013	Spot Bond			100.00000	40.53861	100.00000	40.40324			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.26101	100.00000	22.18667			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	77.77622	100.00000	77.61814			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.06238	100.00000	9.02236			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.61291	100.00000	1.60579			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.61291	100.00000	1.60579			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.28706	100.00000	0.28580			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	75.54416	100.00000	75.39486			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	75.52248	100.00000	75.37323			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	63.32586	100.00000	63.18570			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.66849	100.00000	2.66203			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	22.86908	100.00000	22.81368			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.63300	100.00000	23.57575			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.14228	100.00000	24.08379			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	11.94803	100.00000	11.92173			1,574,400,000,000.00	15,744,000	7,778,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.20886	100.00000	14.17742			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	22.85599	100.00000	22.80061			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.51975	100.00000	19.47679			2,924,900,000,000.00	29,249,000	14,520,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	21.94141	100.00000	21.88826			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.21061	100.00000	14.17915			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.76880	100.00000	5.75528			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.51614	100.00000	34.43933			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.84751	100.00000	9.82366			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.30078	100.00000	13.27134			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.48809	100.00000	16.43662			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.96723	100.00000	9.93610			0.00	0	1,800,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.32052	100.00000	34.21337			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	21.77490	100.00000	21.72671			300,000,000.00	3,000	3,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.61751	100.00000	9.59421			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	41.71255	100.00000	41.61151			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	47.66419	100.00000	47.55928			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.11870	100.00000	21.06754			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.82995	100.00000	26.77057			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.19939	100.00000	14.16797			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	32.69307	100.00000	32.61387			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.68450	100.00000	16.64407			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02 On	30/06/2013	Spot Bond			100.00000	60.06045	100.00000	59.91495			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond			100.00000	17.45276	100.00000	17.41048			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond			100.00000	17.42249	100.00000	17.38029			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	13.21107	100.00000	13.17907			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	17.33168	100.00000	17.28970			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	13.44603	100.00000	13.41345			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	16.56990	100.00000	16.52975			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	16.56990	100.00000	16.52975			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.68092	100.00000	14.64535			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.09297	100.00000	15.05641			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.19004	100.00000	16.15082			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.45276	100.00000	17.41048			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.63377	100.00000	15.59591			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.58286	8.00000	100.56121			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.89797	100.00000	12.86674			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.89797	100.00000	12.86674			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.89797	100.00000	12.86674			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.11637	100.00000	23.06037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21	On	31/03/2013	Spot Bond			100.00000	58.49736	100.00000	58.35565			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	15.35407	100.00000	15.31688			0.00	0	0.00
BAYA23	On	30/06/2017	Spot Bond			100.00000	14.64128	100.00000	14.59456			0.00	0	0.00
BAYA24	On	30/06/2017	Spot Bond			100.00000	15.35703	100.00000	15.30803			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	19.77483	100.00000	19.72693			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	18.43448	100.00000	18.38982			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	16.51282	100.00000	16.47281			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.64248	100.00000	4.63369			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	19.95494	100.00000	19.90659			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	18.16123	100.00000	18.11723			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	11.21063	100.00000	11.18348			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	11.21063	100.00000	11.18348			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	13.55419	100.00000	13.52136			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	11.74448	100.00000	11.71602			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	24.13319	100.00000	24.07472			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	16.82214	100.00000	16.78139			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP61U On	24/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			72,800,000,000,000.00	728,000,000	300,000,000.00
BD0202 On	31/12/2018	Spot Bond			100.00000	3.62840	100.00000	3.62042			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	8.65044	100.00000	8.63403			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	9.65919	100.00000	9.64087			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	10.13427	100.00000	10.11183			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	33.75744	100.00000	33.67567			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	58.41981	100.00000	58.27828			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	31.86215	100.00000	31.78496			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	30.81652	100.00000	30.74187			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	59.03681	100.00000	58.89378			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	46.06178	100.00000	45.95019			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	58.61719	100.00000	58.47519			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.55622	100.00000	8.53549			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	21.49617	100.00000	21.44409			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	22.84899	100.00000	22.50564			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	50.85250	100.00000	50.74057			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	9.90878	100.00000	9.88477			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	9.95772	100.00000	9.93360			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.10457	100.00000	10.08009			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	10.59405	100.00000	10.56838			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.08352	100.00000	11.05668			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.45407	100.00000	12.42390			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.57001	100.00000	3.56137			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.30604	100.00000	9.28325			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.64369	100.00000	9.62008			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.78841	100.00000	9.76444			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.83664	100.00000	9.81255			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.41548	100.00000	10.38997			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.18726	100.00000	11.15987			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.79412	100.00000	2.78728			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.95640	100.00000	8.93471			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.55660	100.00000	9.53346			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.72029	100.00000	9.69675			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.19107	8.00000	106.16754			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.21138	100.00000	10.18664			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42C	On	15/06/2017	Spot Bond			100.00000	11.08440	100.00000	11.05755			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.59570	100.00000	1.59183			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	32.29763	100.00000	32.22577		876,100,000,000.00	8,761,000	24,483,000.00	
BIDC14	On	26/10/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	30.80169	1,000.00000	30.54393			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.27729	100.00000	13.24512			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.44109	100.00000	7.42306			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.44107	100.00000	8.42063			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.29953	100.00000	13.26730			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.66641	100.00000	13.63330			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.33348	100.00000	14.29876			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.11293	100.00000	17.07147			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	15.97040	100.00000	15.93171			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	60.49730	100.00000	60.35075			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	58.47000	100.00000	58.32835			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR08	On	07/12/2012	Spot Bond			100.00000	75.58908	100.00000	75.43760			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	41.35412	100.00000	41.22501			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.36148	100.00000	7.34365			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.67727	100.00000	100.40880			0.00	0	800,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.55990	100.00000	29.49484			940,700,000,000.00	9,407,000	4,572,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	19.74277	100.00000	19.69932			12,300,000,000.00	123,000	123,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.87974	100.00000	14.84329			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.18559	100.00000	33.00261			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	16.78634	100.00000	16.74940			2,420,700,000,000.00	24,207,000	12,090,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.18428	8.00000	120.15867			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.44833	100.00000	14.20972			5,000,000,000,000.00	50,000,000	25,000,000.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.59775	8.00000	123.33995			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.01818	100.00000	17.96192			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	12.84684	100.00000	12.81856			700,000,000.00	7,000	5,713,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.56610	100.00000	13.53609			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	12.83857	100.00000	12.81015			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	14.99671	100.00000	14.96369			7,600,000,000,000.00	76,000,000	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.50760	100.00000	14.47246			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	100.62261	12.05000	100.60107			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	67.65746	100.00000	67.49356			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	31.68645	100.00000	31.60969			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	22.64295	100.00000	22.58809			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	97.12300	100.00000	96.87269			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.25855	100.00000	18.20154			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	88.35262	100.00000	88.14425			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	62.01277	100.00000	61.86254			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	33.62903	100.00000	33.54756			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	60.03764	100.00000	59.89220			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	60.03764	100.00000	59.89220			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	60.03764	100.00000	59.89220			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	44.24626	100.00000	44.13907			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	60.06433	100.00000	59.91882			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118 On	20/06/2013	Spot Bond			100.00000	59.79742	100.00000	59.65255			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	59.58389	100.00000	59.43955			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	64.28519	100.00000	64.12946			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.98829	100.00000	20.93745			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	58.48559	100.00000	58.34390			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.83227	100.00000	20.78181			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	41.06634	100.00000	40.96685			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	40.80894	100.00000	40.71007			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.65698	100.00000	21.60452			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	44.39424	100.00000	44.28670			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	44.13386	100.00000	44.02695			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	44.94106	100.00000	44.83219			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	60.11771	100.00000	59.97207			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	59.93088	100.00000	59.78569			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.32375	100.00000	41.22363			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.62143	100.00000	52.50561			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.63360	13.64000	103.59625			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	48.85309	100.00000	48.74556			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	46.39410	100.00000	46.28171			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	94.42746	100.00000	94.19020			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.23966	100.00000	31.16398			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	42.53723	100.00000	42.43418			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	42.53723	100.00000	42.43418			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	55.97221	100.00000	55.83661			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.19877	100.00000	19.15227			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	96.79102	100.00000	96.54156			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.18557	100.00000	14.15121			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	13.98916	100.00000	13.95527			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.33659	100.00000	35.25099			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.33659	100.00000	35.25099			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.33659	100.00000	35.25099			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.33294	100.00000	35.24735			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.33659	100.00000	35.25099			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.33659	100.00000	35.25099			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.07702	100.00000	14.04293			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.33659	100.00000	35.25099			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	94.14937	100.00000	93.91281			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	58.25247	100.00000	58.11136			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	58.60677	100.00000	58.46480			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	58.37752	100.00000	58.23610			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	58.37752	100.00000	58.23610			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	28.64908	100.00000	28.57967			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.50047	100.00000	11.47262			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66714	100.00000	66.66713			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66714	100.00000	66.66713			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.14591	100.00000	14.11164			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.77056	100.00000	10.74686			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.14591	100.00000	14.11164			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.00688	100.00000	10.98022			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	35.72911	100.00000	35.64256			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.29107	100.00000	37.20073			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	98.80937	100.00000	98.55470			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	96.79888	100.00000	96.54939			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.17407	2.76000	101.16646			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			100.00000	13.73227	100.00000	13.69900			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.80377	2.76000	106.78176			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.33175	8.25000	103.30918			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.30418	100.00000	37.21380			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.14591	100.00000	14.11164			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.14591	100.00000	14.11164			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.68054	100.00000	4.66962			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.30833	2.40000	111.28651			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.37479	100.00000	14.33996			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	59.58221	100.00000	59.43787			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	59.90418	100.00000	59.75906			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	60.66755	100.00000	60.52058			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	43.57421	100.00000	43.46865			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.00208	100.00000	19.95363			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.08289	100.00000	20.03425			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.32916	8.52000	102.30584			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.28467	100.00000	20.23553			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.19467	100.00000	20.14574			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			100.00000	9.17533	100.00000	9.15311			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.17533	100.00000	9.15311			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.29202	8.64500	102.26837			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.29202	8.64500	102.26837			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	36.86665	100.00000	36.77735			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	38.61672	100.00000	38.52317			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.29601	100.00000	12.26879			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.01731	100.00000	10.99062			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.93688	100.00000	11.90795			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	60.28131	100.00000	60.13528			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	60.30298	100.00000	60.15689			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	19.82751	100.00000	19.77947			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	19.82751	100.00000	19.77947			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	39.09632	100.00000	39.01892			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	65.38155	100.00000	65.22316			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	56.32050	100.00000	56.18406			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	56.32050	100.00000	56.18406			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	15.65693	100.00000	15.62593			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	10.09791	100.00000	10.07345			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	64.87485	100.00000	64.71769			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	10.92834	100.00000	10.90669			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	17.59104	100.00000	17.54843			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.37393	100.00000	10.34880			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	103.94179	9.35000	103.91571			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	103.94179	9.35000	103.91571			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	17.54843	100.00000	17.50592			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	17.56973	100.00000	17.52717			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	15.26608	100.00000	15.22910			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	15.20853	100.00000	15.17168			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.48920	100.00000	16.44925			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	14.94378	100.00000	14.90757			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.08517	100.00000	16.04621			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.08517	100.00000	16.04621			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.08517	100.00000	16.04621			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.08517	100.00000	16.04621			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.08517	100.00000	16.04621			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255 On	26/03/2015	Spot Bond			100.00000	16.26256	100.00000	16.22316			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.42189	100.00000	9.39906			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.42189	100.00000	9.39906			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.42189	100.00000	9.39906			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.42189	100.00000	9.39906			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.42189	100.00000	9.39906			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.47501	100.00000	9.45206			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.20015	9.65000	103.17372			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	31.03218	100.00000	30.95701			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	22.93350	100.00000	22.87794			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	57.55096	100.00000	57.37128			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	28.92548	100.00000	28.85541			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	28.92548	100.00000	28.85541			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.29393	100.00000	8.26804			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	11.44133	100.00000	11.41362			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.34521	100.00000	14.31046			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.05853	100.00000	13.02689			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.60852	100.00000	9.58524			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On	20/06/2017			100.00000	9.55462	100.00000	9.53146			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.60852	100.00000	9.58524			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.37261	100.00000	9.34334			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	10.80001	100.00000	10.76629			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.76629	100.00000	10.73267			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.58696	100.00000	9.56373			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.54573	100.00000	19.49839			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.21358	100.00000	9.18481			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	18.06987	100.00000	18.01345			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.52273	100.00000	9.49300			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.69747	100.00000	13.65008			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.60679	100.00000	1.59958			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.59402	100.00000	1.58664			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.59402	100.00000	1.58664			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.57347	100.00000	1.56582			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	22.13890	100.00000	22.08963			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	22.13890	100.00000	22.08963			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	59.83900	100.00000	59.70657			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	61.20334	100.00000	61.05507			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	61.17579	100.00000	61.02759			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	95.46588	100.00000	95.24324			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	90.62210	100.00000	90.40968			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	61.16203	100.00000	61.01385			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	62.86255	100.00000	62.72418			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	67.45778	100.00000	67.29256			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	67.45778	100.00000	67.29256			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.38729	100.00000	7.36939			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	59.71095	100.00000	59.57880			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	59.72445	100.00000	59.59227			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	61.17579	100.00000	61.02759			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	61.17579	100.00000	61.02759			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.70102	100.00000	14.66541			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	61.95896	100.00000	61.82182			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	10.13427	100.00000	10.11183			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00181	100.00000	0.00181			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00202	100.00000	0.00201			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	88.67762	100.00000	88.46699			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	88.71818	100.00000	88.50744			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	88.70079	100.00000	88.49011			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	123.17971	100.00000	122.87102			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	88.73845	100.00000	88.52767			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.38866	100.00000	10.36350			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.38866	100.00000	10.36350			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.12424	100.00000	11.09728			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.53614	100.00000	10.51062			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.82414	100.00000	9.80034			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	56.96690	100.00000	56.78904			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.93196	100.00000	9.90789			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.74968	100.00000	1.74190		3,685,000,000,000.00	36,850,000	36,850,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	19.06665	100.00000	19.02467			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	61.10077	100.00000	60.96555			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	10.88604	100.00000	10.86194		41,800,000,000.00		418,000	1,690,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	13.70856	100.00000	13.67823		23,728,200,000,000.00		237,282,000	300,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	17.83410	100.00000	17.79463			0.00	0	12,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.30963	100.00000	14.27813			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	71.55520	100.00000	71.42294			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.53074	5.86800	102.51473			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.14666	7.17500	101.12713			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.04577	100.00000	10.02143			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.37865	100.00000	17.33655			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	91.63281	100.00000	91.40985			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	87.75564	100.00000	87.55108			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	87.91661	100.00000	87.71167			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	64.12439	100.00000	63.98209			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	61.52500	100.00000	61.38847			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG33On	02/10/2012	Spot Bond			100.00000	87.04067	100.00000	86.83965			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	87.71299	100.00000	87.50853			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	87.71299	100.00000	87.50853			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	87.70873	100.00000	87.50428			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	86.93203	100.00000	86.73080			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.05115	100,000.00000	0.04780			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	20.51194	100.00000	20.42173			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	51.61833	100.00000	51.50347			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	20.10289	100.00000	20.05840		2,840,000,000,000.00	28,400,000	14,200,000.00	
DV22 On	07/02/2020	Spot Bond			100.00000	14.03363	100.00000	14.00240		26,527,300,000,000.00	265,273,000	80,018,000.00	
DV23 On	27/02/2023	Spot Bond			100.00000	14.01587	100.00000	13.98467		82,971,100,000,000.00	829,711,000	195,726,000.00	
DVF12 On	13/10/2012	Spot Bond			100.00000	83.76771	100.00000	83.57904			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	20.15592	100.00000	20.11106		3,204,000,000,000.00	32,040,000	16,000,000.00	
EDC01 On	04/04/2016	Spot Bond			100.00000	15.80419	100.00000	15.76591		4,000,000,000,000.00	40,000,000	20,000,000.00	
EGL01 On	31/07/2012	Spot Bond			100.00000	102.19871	100.00000	101.92250			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	14.27310	100.00000	14.23965		32,000,000,000,000.00	320,000,000	80,000,000.00	
EL28 On	02/05/2028	Spot Bond			2.55000	102.59271	2.55000	102.57221		142,800,000,000.00	56,000,000	38,000,000.00	
EMM01 On	28/07/2020	Spot Bond			100.00000	15.94061	100.00000	15.90514			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021	Spot Bond			100.00000	14.61180	100.00000	14.57964			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.71712	8.00000	117.69203			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.32497	100.00000	14.29027			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	91.02906	100.00000	90.80918			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	91.01800	100.00000	90.79815			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.49276	100.00000	25.43330			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	21.77754	100.00000	21.72960			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	16.89456	100.00000	16.85363			0.00	0	8,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.06802	100.00000	11.03347			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	96.42262	100.00000	96.17538			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.27480	100.00000	24.21598			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	96.70642	100.00000	96.45846			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.60628	100.00000	23.54910			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	96.82468	100.00000	96.57641			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.42906	100.00000	24.36989			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.23708	100.00000	44.12991			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	23.04061	100.00000	22.98480			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.50129	100.00000	14.46615			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.26104	100.00000	44.15382			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.30000	100.00000	18.25973		13,460,000,000,000.00	134,600,000	89,200,000.00	
ES18	On	20/04/2018	Spot Bond			9.25000	102.45076	9.25000	102.42545		20,935,071,750,000.00	263,251,000	698,590,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	100.05304	10.00000	100.02652		20,381,220,000,000.00	038,122,000	273,939,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.47041	7.85000	102.44886		2,196,241,600,000.00	279,776,000	53,777,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	102.71728	7.50000	102.69673		13,450,635,000,000.00	793,418,000	671,839,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	90.12743	100.00000	89.91181			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.60141	100.00000	12.57088			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.26264	100.00000	12.23293			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	44.99391	100.00000	44.88491			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	45.19455	100.00000	45.08507			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.65778	8.37500	101.63488			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	46.19774	100.00000	46.08582			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.19156	100.00000	28.12950		3,411,200,000,000.00	34,112,000	16,833,000.00	
FRB05	On	21/12/2018	Spot Bond			100.00000	9.71495	100.00000	9.69345			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	99.13183	100.00000	98.86957			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	91.37579	100.00000	91.15293			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	10.75557	100.00000	10.72952			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.57413	100.00000	8.55336			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.72773	100.00000	9.70417			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.48608	100.00000	13.45623			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.76149	100.00000	9.73785			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	37.17255	100.00000	37.08586			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.04818	100.00000	50.93580			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.05728	100.00000	3.05008			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.15374	100.00000	6.14013			0.00	0	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.37720	100.00000	3.36972		20,000,000,000,000.00	200,000,000	200,000,000	200,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.85418	100.00000	3.84565			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.30770	100.00000	0.30712			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02047	100.00000	0.02043			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01887	100.00000	0.01883			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	31.64743	100.00000	31.57739			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	68.31539	100.00000	68.14808			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.71356	100.00000	14.67791			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.96239	100.00000	34.89316			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.49584	100.00000	30.43546			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.34521	100.00000	14.31046			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.34521	100.00000	14.31046			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.25870	100.00000	11.23142			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.12650	100.00000	14.09228			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.38743	100.00000	11.35984			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	63.48732	100.00000	63.33352			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	14.60528	100.00000	14.56990			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	96.22301	100.00000	95.97628			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	9.98586	100.00000	9.96168			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	10.86993	100.00000	10.84359			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	31.58546	100.00000	31.50894			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.23818	100.00000	9.20684			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	8.88806	100.00000	8.85435			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	14.44503	100.00000	14.41005			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.84297	100.00000	10.81671			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.89142	100.00000	12.86018			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	13.80783	100.00000	13.77438			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.37938	100.00000	10.35424			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.65157	100.00000	11.62335			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.09080	100.00000	15.05424			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.42297	100.00000	12.38197			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.97528	100.00000	6.94530			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.78762	100.00000	11.74366			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	13.84046	100.00000	13.78884			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.77732	100.00000	10.73713			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.42219	100.00000	11.37959			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.20634	100.00000	13.15709			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.33576	100.00000	12.28976			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	13.73298	100.00000	13.68177			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	14.50683	100.00000	14.45273			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	12.98743	100.00000	12.93564			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On	20/09/2017			100.00000	12.47562	100.00000	12.42372			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	11.28971	100.00000	11.24273			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	11.10081	100.00000	11.05461			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	13.66154	100.00000	13.60470			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	13.50411	100.00000	13.44793			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.07383	100.00000	13.01943			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.54066	100.00000	13.48176			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.02200	100.00000	1.01703			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.00226	100.00000	100.00000			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.00226	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.16749	100.00000	32.09630			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.40683	100.00000	27.34044			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	17.84586	100.00000	17.80262			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.69728	100.00000	14.66167			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	38.55500	100.00000	38.46160			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.68716	6.90500	100.66846			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.86148	100.00000	9.83760			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00000	56.71884	100.00000	56.58144			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	29.12167	100.00000	29.05113			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.84129	100.00000	8.81963			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	99.93639	5.87500	99.92049			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.61610	100.00000	11.58795			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.71233	100.00000	11.68395			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.50277	100.00000	4.49276			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.52699	100.00000	22.48437			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.12632	100.00000	4.11713			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.77345	100.00000	5.76060			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	88.70369	100.00000	88.49299			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.44540	100.00000	11.42375			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	88.81807	100.00000	88.60858			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.84706	100.00000	9.82294			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.21189	100.00000	17.17019			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.41486	100.00000	17.37267			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.69492	100.00000	15.65690			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.24316	4.73000	105.21593			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	89.23783	100.00000	89.02736			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.90859	100.00000	15.87005			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.37576	100.00000	10.35061			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.55194	100.00000	11.52396			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.33655	100.00000	25.27517			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.13444	100.00000	13.10263			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.72813	100.00000	12.69729			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	88.40048	100.00000	88.19198			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	88.38960	100.00000	88.18113			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.69233	100.00000	60.57217			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.69843	100.00000	60.57827			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.72285	100.00000	60.60262			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	59.45044	100.00000	59.30641			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.06219	100.00000	11.04029			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	15.54161	100.00000	15.51084			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.05055	100.00000	11.02867			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.61613	100.00000	19.57729			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	16.12976	100.00000	16.09784			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			100.00000	14.80564	100.00000	14.76978			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	45.44131	100.00000	45.33123			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	48.71707	100.00000	48.59906			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	45.54899	100.00000	45.43864			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	48.83303	100.00000	48.71473			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	45.81403	100.00000	45.70304			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	45.89686	100.00000	45.78567			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	46.76653	100.00000	46.65323			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	47.83498	100.00000	47.71910			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	48.50587	100.00000	48.38836			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.54591	100.00000	20.49800			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	42.79133	100.00000	42.68767			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.17839	100.00000	27.11255			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.88525	100.00000	16.83253			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.12249	100.00000	12.09312			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.19712	100.00000	10.16528			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.95705	100.00000	8.93536			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.29511	100.00000	0.29419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	6.15374	100.00000	6.14013			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.15374	100.00000	6.14013			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.15374	100.00000	6.14013			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.76908	100.00000	2.76292			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.33377	100.00000	9.14477			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	2.98369	100.00000	2.97666			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.11775	100.00000	11.09082			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.95150	100.00000	9.92740			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	81.58635	100.00000	81.40703			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	47.24278	100.00000	47.12833			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	9.07258	100.00000	9.05061			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	40.94446	100.00000	40.84527			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.13717	2.00000	103.11807			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	57.58296	100.00000	57.44345			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	58.94494	100.00000	58.80214			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	62.08940	100.00000	61.89555			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.95813	100.00000	0.95436			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.46714	100.00000	12.42821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS70	On	04/06/2013	Spot Bond			100.00000	59.99904	100.00000	59.81172			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	59.25325	100.00000	59.06826			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	9.02826	100.00000	8.98647			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	10.33973	100.00000	10.30745			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	19.64616	100.00000	19.58482			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.35936	100.00000	30.26248			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.15366	100.00000	18.09699			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.37889	100.00000	20.28829			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.47328	100.00000	28.41060			11,500,000,000.00	115,000	1,804,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.56818	100.00000	22.51851			409,400,000,000.00	4,094,000	1,607,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.35968	9.00000	99.33302			0.00	0	1,000,000.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.01447	8.00000	104.98936			640,000,000,000.00	80,000,000	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.08952	100.00000	14.05834			10,000,000,000,000.00	100,000,000	50,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.17962	9.00000	101.16336			103,860,000,000.00	11,540,000	5,475,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	11.93375	100.00000	11.90733			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.47806	100.00000	13.44806			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.07311	100.00000	10.05081			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.65437	100.00000	13.62129			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.00000	17.41614	100.00000	17.36176			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.74622	9.48500	102.72021			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.37293	100.00000	69.21855			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	74.36898	100.00000	74.22788			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.25518	100.00000	70.12190			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	94.61959	100.00000	94.38184			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	99.99980	100.00000	99.99973			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	92.83531	100.00000	92.60437			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	92.85047	100.00000	92.61951			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	92.94757	100.00000	92.71636			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	95.81564	100.00000	95.57059			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB87	On	26/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.51227	100.00000	7.49407			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.37074	100.00000	9.34804			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	95.73307	100.00000	95.48823			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	95.87461	100.00000	95.62941			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	95.93359	100.00000	95.68824			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	96.14590	100.00000	95.90000			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	22.07252	100.00000	22.01905			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	12.22893	100.00000	12.19930			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	12.49478	100.00000	12.46451			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.17225	100.00000	10.14760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05	On	25/01/2015	Spot Bond			100.00000	19.53348	100.00000	19.48616			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.51814	100.00000	10.49266			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.13437	100.00000	9.09420		220,000,000,000.00		2,200,000	1,100,000.00
HILC01	On	18/10/2012	Spot Bond			100.00000	83.83798	100.00000	83.65125			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	55.22835	100.00000	55.09455			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	55.22835	100.00000	55.09455			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	50.66726	100.00000	50.57139			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	55.98917	100.00000	55.88295			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	55.69854	100.00000	55.56362			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.49202	100.00000	15.45449			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	16.90401	100.00000	16.86307			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	55.34776	100.00000	55.21369			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	55.82293	100.00000	55.68770			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	15.81822	100.00000	15.77990			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.23022	100.00000	17.18848			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	55.50201	100.00000	55.36755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3On	19/07/2013	Spot Bond				100.00000	56.04684	100.00000	55.91106			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.23763	100.00000	16.19829			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.64963	100.00000	17.60687			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	56.04932	100.00000	55.91355			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	56.34538	100.00000	56.20888			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.75024	100.00000	16.70965			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	56.72103	100.00000	56.58363			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	57.71616	100.00000	57.57633			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	14.63143	100.00000	14.59887		16,711,500,000,000.00	167,115,000	31,199,000.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	6.15374	100.00000	6.14013		58,800,000,000,000.00	588,000,000	98,000,000.00	
HWAY24On	07/12/2024	Spot Bond				100.00000	6.14851	100.00000	6.13491			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	13.75191	100.00000	13.72131		15,639,500,000,000.00	156,395,000	30,046,000.00	
HWAY35On	31/07/2035	Spot Bond				100.00000	13.75191	100.00000	13.72131			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			2.00000	100.15471	2.00000	100.10468		803,200,000,000.00	401,600,000	450,000,000.00	
I2038	On	31/01/2038	Spot Bond			2.25000	100.13636	2.25000	100.08177		112,500,000,000.00	50,000,000	650,000,000.00	
I2050	On	31/12/2050	Spot Bond			2.50000	100.32542	2.50000	100.30506		125,000,000,000.00	50,000,000	150,000,000.00	
IBC01	On	16/03/2015	Spot Bond			100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	98.26739	100.00000	98.01015			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	89.85885	100.00000	89.64387			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	91.12141	100.00000	90.90024			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	24.64177	100.00000	24.58753			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	60.99354	100.00000	60.84578			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.32383	100.00000	17.28186			0.00	0	2,600,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.42904	100.00000	16.38924			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	58.62998	100.00000	58.48795			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	41.73549	100.00000	41.63439			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.21010	100.00000	29.13934			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	35.97202	100.00000	35.89284			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.52039	100.00000	17.48183			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.35369	100.00000	14.32209			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	32.90570	100.00000	32.83288			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.23050	100.00000	26.16695			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.77960	100.00000	22.72442			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.56424	1.75000	106.54517			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.62622	8.27000	103.60315			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.89500	100.00000	21.84196			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	9.45580	100.00000	9.43290			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.99152	100.00000	4.98041			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.76908	100.00000	2.76292			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.17595	100.00000	17.12232			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.35964	100.00000	10.32730			0.00	0	1,900,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.75613	8.76500	102.73205			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	18.16242	100.00000	18.10571			0.00	0	2,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	10.97721	100.00000	10.94294			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	58.84668	100.00000	58.71714			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.61210	100.00000	16.57534			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.61210	100.00000	16.57534			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	99.94575	5.00000	99.93219			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.08028	100.00000	15.02747			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.80731	100.00000	14.75545			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.66939	100.00000	20.62364			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.59725	100.00000	21.54493			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.59725	100.00000	21.54493			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.52924	100.00000	10.49636			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.09466	100.00000	8.07505			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.70235	100.00000	22.65237			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	57.94591	100.00000	57.81835			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.15773	100.00000	15.12101			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	86.51720	100.00000	86.31831			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	85.14391	100.00000	84.95128			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	83.81354	100.00000	83.62687			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND230	On	24/07/2013	Spot Bond			100.00000	44.74166	100.00000	66.66668			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		51,300,000,000,000.00	513,000,000	370,000,000.00	
IND244	On	30/10/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	65.09941	100.00000	64.94171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	14.80418	100.00000	14.76832			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.19004	100.00000	16.15082			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.09297	100.00000	15.05641			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	79.53771	100.00000	79.37438			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	91.10917	100.00000	90.88750			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.30947	100.00000	9.28692			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	70.21736	100.00000	70.08415			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.84272	100.00000	24.78254			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.18967	100.00000	10.16499			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	91.47719	100.00000	91.25298			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	90.55434	100.00000	90.33454			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	89.22223	100.00000	89.00878			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	85.78738	100.00000	85.52096			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.27565	6.50000	100.26390			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	57.26334	100.00000	57.08457			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	89.71668	100.00000	89.50307			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING156	On	16/08/2012	Spot Bond			100.00000	97.57351	100.00000	97.32073			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	55.28947	100.00000	55.11685			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	86.79245	100.00000	86.52038			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	87.12941	100.00000	86.86049			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.88746	100.00000	86.62012			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.21672	100.00000	12.17495			0.00	0	25,000,000.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.53844	100.00000	100.26890			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	67.32390	100.00000	67.16080			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	45.99520	100.00000	45.88377			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	45.99520	100.00000	45.88377			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	38.71193	100.00000	38.61814			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.99302	100.00000	34.90825			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	101.93716	100.00000	101.66091			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.09326	100.00000	23.03732			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	24.12801	100.00000	24.06956			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	43.43678	100.00000	43.33156			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.84067	100.00000	16.78809			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	12.14449	100.00000	12.10658			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.21170	100.00000	10.17982			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.50140	8.80000	102.47729			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.18236	100.00000	35.10492			9,400,000,000.00	94,000	154,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.58852	100.00000	13.55561			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.13020	100.00000	14.09909			5,447,000,000,000.00	54,470,000	14,555,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.48019	100.00000	24.42088			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.66496	100.00000	17.62217			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	19.88192	100.00000	19.83792			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.95031	100.00000	9.92621			0.00	0	2,800,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.47641	100.00000	9.45346			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	99.96999	2.75000	99.96249			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.43434	2.60000	103.41340			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.14032	100.00000	10.10866			0.00	0	1,900,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.70536	100.00000	8.66708			0.00	0	500,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	65.48160	100.00000	65.33668			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	58.31500	100.00000	58.17373			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.48140	100.00000	17.44292			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	12.20631	100.00000	12.17674			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.12421	2.60000	102.10026			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	57.83855	100.00000	57.69843			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.21839	100.00000	9.19606			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.33601	100.00000	31.25926			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	72.42595	100.00000	72.14080			0.00	0	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	67.19689	100.00000	67.03410			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	66.95445	100.00000	66.79225			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	75.81741	100.00000	75.64868			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	71.43385	100.00000	71.27746			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	72.40727	100.00000	72.24614			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	62.68002	100.00000	62.54130			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	103.69321	100.00000	103.41296			0.00	0	0.00
KW01	On	31/10/2027			100.00000	16.38932	100.00000	16.35325			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	37.77807	100.00000	37.68655			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	16.11474	100.00000	16.07569			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	92.54788	100.00000	92.32379		1,140,000,000,000.00	11,400,000	5,700,000.00	
MAQ007	On	27/01/2013			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
MAQ014	On	02/08/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MAQ015	On	23/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC16	On	24/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			50,000,000,000,000.00	500,000,000	500,000,000.00
MBF018	On	15/04/2013	Spot Bond			100.00000	56.34203	100.00000	56.20555			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	27.55068	100.00000	27.48393			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	96.24713	100.00000	95.99908			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	63.13850	100.00000	62.98555			900,000,000,000.00	9,000,000	3,000,000.00
MBF025	On	26/05/2014	Spot Bond			100.00000	30.41859	100.00000	30.34490			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	85.17611	100.00000	84.98074			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	20.17343	100.00000	20.12456			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	16.35182	100.00000	16.30077			0.00	0	133,350,000.00
MBP011	On	30/01/2013	Spot Bond			100.00000	67.99669	100.00000	67.83017			0.00	0	0.00
MBP012	On	29/01/2013	Spot Bond			100.00000	68.22434	100.00000	68.05725			0.00	0	0.00
MBP013	On	29/01/2014	Spot Bond			100.00000	33.53255	100.00000	33.45043			0.00	0	0.00
MBP16U	On	13/10/2012	Spot Bond			100.00000	83.87481	100.00000	83.68591			0.00	0	0.00
MBP17U	On	23/11/2012	Spot Bond			100.00000	94.71435	100.00000	94.47517			0.00	0	0.00
MBP18U	On	28/01/2014	Spot Bond			100.00000	31.28414	100.00000	31.20752			0.00	0	0.00
MBP19U	On	18/02/2013	Spot Bond			100.00000	64.69134	100.00000	64.53463			0.00	0	0.00
MBP20U	On	17/02/2014	Spot Bond			100.00000	31.31991	100.00000	31.24404			0.00	0	0.00
MBP21U	On	11/04/2014	Spot Bond			100.00000	27.28526	100.00000	27.21917			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	17.95266	100.00000	17.90917			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.83017	100.00000	3.82089			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.35099	100.00000	9.32834			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	102.21015	8.00000	102.18824			648,000,000.00	81,000	207,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	89.90899	100.00000	89.69338			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.29773	100.00000	22.24371			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.55534	100.00000	24.50101			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.61111	100.00000	24.55665			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.28655	100.00000	12.25935			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.15737	100.00000	8.13941			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.02589	100.00000	8.00823			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.63074	8.59000	102.60716			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.54722	9.34000	100.52228			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.58564	10.01000	100.55895			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.26820	100.00000	23.21671			34,120,000,000,000.00	341,200,000	89,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.79518	100.00000	12.76417			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.83453	100.00000	7.81555			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.36432	100.00000	11.33679			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	18.61469	100.00000	18.57371		10,760,400,000,000.00	107,604,000	78,764,697.00	
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.11413	100.00000	17.06070			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.34796	8.78500	101.32416			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	62.68561	100.00000	62.53376			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	101.22913	8.00000	101.20743		2,432,000,000.00	304,000	10,330,000.00	
MTN02	On	13/07/2014	Spot Bond			100.00000	28.80534	100.00000	28.74193		918,100,000,000.00	9,181,000	4,254,000.00	
MTN03	On	13/07/2015	Spot Bond			100.00000	17.86000	100.00000	17.82069		3,880,000,000,000.00	38,800,000	19,400,000.00	
MTN04	On	13/07/2017	Spot Bond			100.00000	12.05470	100.00000	12.02816		822,200,000,000.00	8,222,000	4,000,000.00	
MTN05	On	28/10/2013	Spot Bond			100.00000	42.86852	100.00000	42.77364			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.88616	100.00000	6.86948			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07584	100.00000	0.07566			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.21503	100.00000	7.19755			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.30471	100.00000	7.28702			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	7.39440	100.00000	7.37649			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.46615	100.00000	7.44806			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020	Spot Bond			100.00000	7.58574	100.00000	7.56736			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.64552	100.00000	7.62701			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.71728	100.00000	7.69858			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.89666	100.00000	7.87752			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	8.01624	100.00000	7.99682			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.14778	100.00000	8.12804			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.26737	100.00000	8.24734			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.32715	100.00000	8.30698			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.04466	100.00000	9.02275			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	9.88176	100.00000	9.85781			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07584	100.00000	0.07566			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07584	100.00000	0.07566			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.15030	100.00000	26.08696			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.08399	100.00000	22.16556			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.24510	100.00000	17.20332			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.69602	100.00000	9.67252			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	91.35412	100.00000	91.13130		1,000,000,000,000.00	10,000,000	5,000,000.00	
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.20768	100.00000	21.16100		4,472,900,000,000.00	44,729,000	20,025,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.24355	100.00000	14.20905			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.78172	100.00000	15.74697		1,343,200,000,000.00	13,432,000	50,232,000.00	
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02047	100.00000	0.02043			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	55.71347	100.00000	55.57850			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	21.92831	100.00000	21.87978		1,880,000,000,000.00	18,800,000	9,400,000.00	
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.58522	100.00000	15.54746			0.00	0	1,200,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	7.96954	100.00000	7.95023			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	34.88513	100.00000	34.80834			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.41671	100.00000	28.34787			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.02395	100.00000	16.98649		2,213,600,000,000.00	22,136,000	10,707,000.00	
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.00324	100.00000	10.97658			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	69.79374	100.00000	69.63015			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	81.67768	100.00000	81.60481			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	61.97463	100.00000	61.82450			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	101.72226	100.00000	101.44659			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.52992	100.00000	23.48540			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	39.14844	100.00000	39.07437			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.44183	100.00000	22.39937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.28280	100.00000	21.24253			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.07562	100.00000	18.03182			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	61.02620	100.00000	60.87836			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	59.14253	100.00000	58.99926			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	58.96243	100.00000	58.81959			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	58.96243	100.00000	58.81959			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	58.96243	100.00000	58.81959			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	16.88631	100.00000	16.84541			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.33337	100.00000	16.29380			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.00067	100.00000	15.96190			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.61425	100.00000	17.57158			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.84638	100.00000	9.82775			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	13.86831	100.00000	13.83472			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.69833	100.00000	9.67998			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.39005	100.00000	12.36003			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.00730	100.00000	12.97579			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.10739	100.00000	13.07529			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.50031	100.00000	11.47246			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN68	On	30/01/2013			100.00000	87.63312	100.00000	87.49705			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.01761	100.00000	7.00429			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	42.90269	100.00000	42.79875			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.57828	100.00000	29.51972			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.48269	100.00000	29.42432			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	16.56360	100.00000	16.48996			0.00	0	0.00
NED10	On	15/08/2012			100.00000	96.96105	100.00000	96.70920			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.10183	100.00000	21.05538			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	89.63822	100.00000	89.42378			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	76.02842	100.00000	75.87816		1,000,000,000,000.00	10,000,000	5,000,000.00	
NED6	On	20/09/2013			100.00000	48.57257	100.00000	48.46565			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.27837	100.00000	39.19095		22,400,000,000.00	224,000	5,392,000.00	
NED9	On	06/07/2017			100.00000	7.80641	100.00000	7.78750			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	17.98997	100.00000	17.95036			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.57594	100.00000	12.54547			0.00	0	0.00
NET41	On	16/02/2013			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
NET44	On	16/08/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.06297	100.00000	9.04172			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20NOn	24/07/2020	Spot Bond			100.00000	9.55094	100.00000	9.52991			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	12.35068	100.00000	12.32076			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	101.22112	6.82500	101.20251			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	101.17827	6.58500	101.16032			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	63.60514	100.00000	63.45105			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.89372	100.00000	16.84098			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.58517	100.00000	12.55468			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	101.23897	6.92500	101.22008			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	63.81131	100.00000	63.65673			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	17.07574	100.00000	17.02242			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.81966	100.00000	12.78860			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	101.31035	7.32500	101.29037			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	64.08623	100.00000	63.93097			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.41102	100.00000	17.35667			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	94.97132	100.00000	94.73088			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	64.11199	100.00000	63.95668			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	95.11142	100.00000	94.87063			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	64.34108	100.00000	64.18521			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7On	22/11/2012	Spot Bond			100.00000	95.18147	100.00000	94.94051			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	64.62744	100.00000	64.47088			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	64.99971	100.00000	64.84224			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.46304	100.00000	10.43770			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.46910	8.21500	101.44669			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.24975	100.00000	50.13256		18,000,000,000,000.00		180,000,000	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	34.93988	100.00000	34.86297		24,840,000,000,000.00		248,400,000	124,157,624.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.41059	100.00000	14.37870		3,500,000,000,000.00		35,000,000	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	14.89281	100.00000	14.86003		630,300,000,000.00		6,303,000	530,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.00545	100.00000	6.98903		49,200,000,000,000.00		492,000,000	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	13.89917	100.00000	13.86841		2,420,000,000,000.00		24,200,000	6,000,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	55.77894	100.00000	55.64381			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	27.17324	100.00000	27.10741			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.02784	100.00000	26.96237			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.09669	100.00000	11.06982			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	16.77761	100.00000	16.73695			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	44.64075	100.00000	44.44444			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On	26/07/2015	Spot Bond			100.00000	8.81793	100.00000	8.77915			171,500,000,000,000.00	715,000,000	1,000,000,000.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	11.39485	100.00000	11.36725			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	11.44314	100.00000	11.41542			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	11.47212	100.00000	11.44433			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	12.16756	100.00000	12.13808			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	12.94025	100.00000	12.90891			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	17.76966	100.00000	17.72662			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.43415	100.00000	17.39556			37,922,800,000,000.00	379,228,000	102,661,691.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	101.57848	100.00000	101.30395			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	68.13945	100.00000	67.97438			13,000,000,000,000.00	130,000,000	130,000,000.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	33.86122	100.00000	33.77919			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	68.04884	100.00000	67.88398			12,280,000,000,000.00	122,800,000	122,800,000.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	33.61665	100.00000	33.53521			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	14.09477	100.00000	14.06061			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	98.92473	100.00000	98.65952			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	98.92473	100.00000	98.65951			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	11.41381	100.00000	11.39222			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	17.29161	100.00000	17.24972			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On	02/03/2016			100.00000	4.02055	100.00000	4.01081			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	61.07642	100.00000	60.88364			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	96.30852	100.00000	96.06222			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	29.19260	100.00000	29.12188			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	75.74832	100.00000	75.59891			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	89.39077	100.00000	89.17742			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	59.98398	100.00000	59.83867			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	60.14608	100.00000	60.00038			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	41.33290	100.00000	41.23277			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	89.43479	100.00000	89.22134			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	29.34135	100.00000	29.27028			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	75.91242	100.00000	75.76269			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	60.41625	100.00000	60.26989			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	41.40735	100.00000	41.30703			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	89.51181	100.00000	89.29819			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	29.67387	100.00000	29.60198			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4DOn	15/06/2013	Spot Bond				100.00000	60.90255	100.00000	60.75501			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond				100.00000	89.70991	100.00000	89.49580			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond				100.00000	30.04139	100.00000	29.96861			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond				100.00000	61.33481	100.00000	61.18624			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond				100.00000	31.56655	100.00000	31.49008			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond				100.00000	85.98989	100.00000	85.79085			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond				100.00000	86.01106	100.00000	85.81196			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond				100.00000	86.09575	100.00000	85.89645			0.00	0	0.00
R009P On	15/09/2014	Spot Bond				100.00000	17.69229	100.00000	17.65335			0.00	0	0.00
R010P On	21/12/2025	Spot Bond				100.00000	0.00191	100.00000	0.00190			0.00	0	0.00
R155 On	31/08/2013	Spot Bond					100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond				5.47500	127.73598	5.43000	127.86345		327,162,452,703,900.00	755,699,124	24,148,563,555.00	
R158P On	15/09/2015	Spot Bond				100.00000	7.86324	100.00000	7.84593			0.00	0	0.00
R159P On	15/09/2016	Spot Bond				100.00000	3.49477	100.00000	3.48708			0.00	0	0.00
R179 On	01/08/2013	Spot Bond				100.00000	54.39075	100.00000	54.26971			0.00	0	0.00
R186 On	21/12/2026	Spot Bond				7.46500	127.52493	7.34000	128.79919		262,657,791,838,595.00	185,236,683	12,536,423,827.00	
R187P On	21/12/2026	Spot Bond				100.00000	0.00085	100.00000	0.00085			0.00	0	0.00
R188P On	21/12/2027	Spot Bond				100.00000	0.00038	100.00000	0.00038			0.00	0	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	31/03/2013	Spot Bond			218.56637	82.92142	218.53786	82.58395			319,414,204,516,220.00	461,406,000	1,334,145,700.00
R197	On	07/12/2023	Spot Bond			1.56000	267.84501	1.54000	268.28008			473,064,897,240.00	303,246,729	170,845,000.00
R201	On	21/12/2014	Spot Bond			4.92500	109.41712	4.91000	109.43802			65,234,087,500,000.00	245,500,000	2,713,163,000.00
R202	On	07/12/2033	Spot Bond			2.11500	197.47934	2.20000	194.82181			6,833,198,863,890.00	230,826,886	1,170,310,021.00
R2023	On	28/02/2023	Spot Bond			8.00000	100.13823	8.00000	100.08214			50,784,000,000,000.00	348,000,000	2,910,700,000.00
R203	On	15/09/2017	Spot Bond			6.03000	112.67312	5.93500	113.09469			81,175,136,400,000.00	461,880,000	7,246,017,405.00
R204	On	21/12/2018	Spot Bond			6.32500	109.48345	6.22500	110.01400			91,730,330,175,000.00	502,819,000	5,213,698,000.00
R2048	On	28/02/2048	Spot Bond			8.75000	101.92133	8.75000	101.85208			12,048,750,000,000.00	377,000,000	952,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	27.07380	100.00000	27.00821			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.97500	103.77276	4.93000	103.82351			30,254,191,387,500.00	081,244,500	3,430,180,500.00
R207	On	15/01/2020	Spot Bond			6.59000	104.07658	6.45000	104.89724			156,328,260,734,000.00	722,042,600	6,350,579,000.00
R208	On	31/03/2021	Spot Bond			6.74500	102.19583	6.61000	103.05872			181,031,806,960,000.00	839,408,000	9,371,707,000.00
R209	On	31/03/2036	Spot Bond			8.12000	82.46910	7.96000	83.88466			135,596,449,082,080.00	699,070,084	9,949,620,000.00
R210	On	31/03/2028	Spot Bond			2.00500	149.93434	2.05000	149.04111			737,136,174,825.00	367,648,965	316,000,000.00
R211	On	31/01/2017	Spot Bond			0.52000	121.18036	0.54000	121.05865			971,513,351,640.00	868,294,907	1,768,500,000.00
R212	On	31/01/2022	Spot Bond			1.54000	122.97155	1.50000	123.36606			5,785,869,008,920.00	757,057,798	1,399,660,000.00
R213	On	28/02/2031	Spot Bond			7.93500	93.81651	7.80500	94.97775			50,874,311,083,665.00	411,381,359	2,786,839,359.00
R214	On	28/02/2041	Spot Bond			6.50000	102.62713	6.50000	102.60939			88,660,522,515,500.00	640,080,387	6,732,531,387.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	59.71148	100.00000	59.58005			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	39.80766	100.00000	39.72003			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.53844	100.00000	26.48002			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.69229	100.00000	17.65335			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.79486	100.00000	11.76890			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.86324	100.00000	7.84593			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.24216	100.00000	5.23062			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.49477	100.00000	3.48708			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.13471	100.00000	48.02818			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.08981	100.00000	32.01879			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.39321	100.00000	21.34586			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.26214	100.00000	14.23057			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.50809	100.00000	9.48705			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.33873	100.00000	6.32470			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.22582	100.00000	4.21647			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.81721	100.00000	2.81098			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	1.87814	100.00000	1.87398			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.25209	100.00000	1.24932			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.83473	100.00000	0.83288			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.55649	100.00000	0.55525			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37099	100.00000	0.37017			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.24733	100.00000	0.24678			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16488	100.00000	0.16452			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10992	100.00000	0.10968			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07328	100.00000	0.07312			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04885	100.00000	0.04875			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03257	100.00000	0.03250			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02171	100.00000	0.02167			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01448	100.00000	0.01444			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00965	100.00000	0.00963			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00643	100.00000	0.00642			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00429	100.00000	0.00428			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00286	100.00000	0.00285			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00191	100.00000	0.00190			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00127	100.00000	0.00127			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00085	100.00000	0.00085			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00056	100.00000	0.00056			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	32.19890	100.00000	32.12091			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	56.53296	100.00000	56.39600			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	12.83530	100.00000	12.80420			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.43473	100.00000	18.37717			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.75723	100.00000	1.74951			0.00	0	120,000,000.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	92.05612	100.00000	91.82993			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	90.90583	100.00000	90.68572			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	60.26935	100.00000	60.08118			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	60.09789	100.00000	59.90609			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.00307	100.00000	15.96430			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	92.53110	100.00000	92.30375			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	89.22993	100.00000	89.01848			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	82.96911	100.00000	82.78391			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	20.02281	100.00000	19.97431			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013	Spot Bond			5.87500	102.58223	5.87500	102.56619			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	98.09256	100.00000	97.83711			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	30.25745	100.00000	30.18416			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	64.21258	100.00000	64.05702			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	64.57681	100.00000	64.42037			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	26.55707	100.00000	26.49274			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.12014	100.00000	14.09217			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.99944	100.00000	11.97036			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.39155	100.00000	14.35668			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.39155	100.00000	14.35668			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	46.65217	100.00000	46.44702			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	31.59006	100.00000	31.51353			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.05367	100.00000	24.00605			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.31267	100.00000	24.25377			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.07044	5.25000	100.05634			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.43420	100.00000	0.43316			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP03U	On	10/10/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.36373	100.00000	2.35800			0.00	0	0.00
RPP05U	On	21/01/2013			100.00000	84.40367	100.00000	84.24908			0.00	0	0.00
RW02	On	31/07/2012			100.00000	105.34553	100.00000	105.06081			0.00	0	0.00
RW21	On	21/04/2021			100.00000	12.43594	100.00000	12.40842		1,197,387,000,000.00		11,973,870	5,911,870.00
SBC2	On	28/04/2016			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
SBC3	On	06/09/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	95.58824	100.00000	95.34438			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	15.12994	100.00000	15.09663		4,720,000,000,000.00		47,200,000	23,600,000.00
SBK13	On	24/11/2016			100.00000	11.50609	100.00000	11.47822			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	108.56642	8.00000	108.54316		960,000,000,000.00		120,000,000	15,000,000.00
SBK15	On	23/01/2022			100.00000	7.16833	100.00000	7.15097			0.00	0	0.00
SBK16	On	15/03/2023			100.00000	8.52716	100.00000	8.50651			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	20.22393	100.00000	20.17941		3,634,700,000,000.00		36,347,000	18,055,000.00
SBK8	On	10/04/2013			100.00000	62.24705	100.00000	62.10929		540,000,000,000.00		5,400,000	2,700,000.00
SBK9	On	10/04/2018			100.00000	11.56778	100.00000	11.54218		1,470,500,000,000.00		14,705,000	7,339,000.00
SBK11	On	09/04/2014			5.75000	122.14476	5.75000	122.10983			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	42.82330	100.00000	42.72904			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	59.89673	100.00000	59.76416			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	62.16904	100.00000	62.03219			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.50904	100.00000	12.48150			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	24.93906	100.00000	24.88417			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	2,440,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	62.23458	100.00000	62.09684			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.64010	100.00000	8.61917			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	30.82763	100.00000	30.75294			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	22.85405	100.00000	22.79869			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.05887	100.00000	10.03451			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	58.46119	100.00000	58.31957			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.90630	100.00000	44.79751			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.16753	100.00000	13.13855			0.00	0	50,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	31.89649	100.00000	31.81921			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	10.12784	100.00000	10.10330			960,000,000,000.00	9,600,000	4,800,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.11654	100.00000	8.09688			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.83104	100.00000	0.82920			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.58114	100.00000	8.56035			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.04203	100.00000	11.01760			8,000,000,000,000.00	80,000,000	90,000,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	101.96418	10.05000	101.93702			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.48790	100.00000	8.46140			0.00	0	2,600,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.13198	100.00000	17.09047			200,000,000,000.00	2,000,000	1,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.18700	100.00000	9.15831			61,596,700,000,000.00	615,967,000	102,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.95303	100.00000	7.92821			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	106.97787	8.00000	106.96258			51,312,000,000.00	6,414,000	2,124,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.42243	100.00000	9.40169			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.12700	100.00000	10.10471			287,600,000,000.00	2,876,000	1,285,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	66.29884	100.00000	66.15290			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.54654	100.00000	15.51233			780,300,000,000.00	7,803,000	3,875,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	57.24547	100.00000	57.11197			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.15374	100.00000	6.14013			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	4.99152	100.00000	4.98041			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	11.17204	100.00000	11.14498			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	74.61287	100.00000	74.47546			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.49328	100.00000	2.48724			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.03992	100.00000	0.03982			0.00	0	0.00
SHPCBL	On	03/04/2017			6.50000	100.27565	6.50000	100.26390			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	11.03810	100.00000	11.01136		9,800,000,000,000.00	98,000,000	72,000,000.00	
SHS02	On	29/06/2013			100.00000	58.35216	100.00000	58.21079			0.00	0	0.00
SHS03	On	29/06/2015			100.00000	16.91754	100.00000	16.87655			0.00	0	0.00
SHS04	On	29/06/2017			100.00000	9.88100	100.00000	9.85706			0.00	0	0.00
SHS05	On	29/06/2017			8.75000	101.89508	8.75000	101.87908		26,250,000.00	3,000	475,000.00	
SLI1	On	15/08/2013			100.00000	52.25507	100.00000	52.13878		600,000,000,000.00	6,000,000	3,000,000.00	
SLI2	On	15/08/2016			100.00000	17.24028	100.00000	17.20192		4,449,800,000,000.00	44,498,000	36,798,000.00	
SMF1	On	27/06/2013			100.00000	53.04456	100.00000	52.92716		400,000,000.00	4,000	4,000.00	
SNT01	On	15/09/2017			100.00000	12.50904	100.00000	12.48150		2,060,000,000,000.00	20,600,000	10,000,000.00	
SPDA1	On	21/08/2014			100.00000	22.71630	100.00000	22.66127			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	10.69890	100.00000	10.67298			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	14.08333	100.00000	14.04921			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.30261	100.00000	9.28007			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.02917	100.00000	13.99813			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	15.97391	100.00000	15.92404			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.23103	100.00000	10.20624			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.79377	100.00000	9.77006			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.15089	100.00000	10.11920			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.64036	100.00000	8.61808			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.85859	6.75000	101.83543			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.14908	100.00000	22.11429			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.23250	7.25000	100.21310			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.39597	100.00000	11.36038			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.26023	8.75000	99.20358			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	102.20119	13.50000	102.11222			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	63.41600	100.00000	63.27527			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN916	On	03/08/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN917	On	13/08/2012			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN918	On	14/08/2012			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN919	On	16/08/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	22.88653	100.00000	22.83588			34,902,300,000.00	349,023	346,023.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	11.69136	100.00000	11.66548			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	29.14009	100.00000	29.07595			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	34.83144	100.00000	34.75476			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248		24,000,000,000,000.00	240,000,000	240,000,000.00	
TFS73	On	11/02/2013	Spot Bond			6.27500	101.32972	6.27500	101.31258			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	56.29803	100.00000	56.16164			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	55.48467	100.00000	55.35025			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	12.84717	100.00000	12.81570			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.33440	8.00000	102.31236			0.00	0	13,000,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.88298	6.27000	100.86593			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.51845	100.00000	29.46001			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	45.28061	100.00000	45.13924			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		19,000,000,000,000.00	190,000,000	190,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.12265	100.00000	7.10042			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.32836	100.00000	7.30548			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	7.98684	100.00000	7.96926			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.77064	100.00000	7.74638			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.71690	100.00000	8.68968			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.62536	100.00000	12.58594			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	82.72078	100.00000	82.53654			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.57280	100.00000	10.54719			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	82.66068	100.00000	82.47659			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	83.48153	100.00000	83.29560			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	82.83280	100.00000	82.64831			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	83.05685	100.00000	82.87187			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.46459	100.00000	6.44893			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	6.92451	100.00000	6.90774			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.23114	100.00000	7.21362			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	7.84439	100.00000	7.82538			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.25321	100.00000	8.23322			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	12.58679	100.00000	12.55629			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016			100.00000	10.28683	100.00000	10.26191			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	12.30760	100.00000	12.27779			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	10.52350	100.00000	10.49800			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	7.07783	100.00000	7.06068			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	7.18004	100.00000	7.16264			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	7.23114	100.00000	7.21362			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	10.36572	100.00000	10.34061			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	10.52350	100.00000	10.49800			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	11.06586	100.00000	11.03905			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	7.74217	100.00000	7.72342			0.00	0	0.00
THE9B3	On	18/07/2016			100.00000	11.06586	100.00000	11.03905			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	11.85475	100.00000	11.82602			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	8.76425	100.00000	8.74302			0.00	0	0.00
THE9C3	On	18/07/2016			100.00000	11.80543	100.00000	11.77684			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	15.74987	100.00000	15.71172			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	12.85252	100.00000	12.82139			0.00	0	0.00
THE9D3	On	18/07/2016			100.00000	15.89779	100.00000	15.85927			0.00	0	0.00
TL13	On	31/12/2013			100.00000	39.87051	100.00000	39.77392			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	23.91433	100.00000	23.86141			955,700,000,000.00	9,557,000	4,567,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.51469	6.00000	102.49838			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.12331	100.00000	12.09662			207,581,200,000,000.00	075,812,000	1,053,038,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.16631	100.00000	14.13512			76,079,800,000,000.00	760,798,000	299,283,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	12.94848	100.00000	12.91997			58,920,000,000,000.00	589,200,000	140,813,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.54049	100.00000	13.51036			54,358,600,000,000.00	543,586,000	167,793,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.47670	100.00000	10.45365			4,038,800,000,000.00	40,388,000	14,496,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.89298	10.00000	99.86623			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.89564	9.75000	99.86957			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.89725	100.00000	9.87172			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	14.87685	100.00000	14.84410			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	79.69798	100.00000	79.53297		210,000,000,000.00	2,100,000	2,035,000.00	
UTR041	On	19/04/2014	Spot Bond			100.00000	27.28468	100.00000	27.21858			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.28498	100.00000	11.25764			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.30604	100.00000	17.26412			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.21216	100.00000	15.17868			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.56622	100.00000	98.30684			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.63000	100.00000	45.51947			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	98.59657	100.00000	98.33710			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.62323	100.00000	45.51731			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	98.70581	100.00000	98.44605			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.12097	100.00000	46.00924			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	18.04004	100.00000	17.98372			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	12.30282	100.00000	12.26442			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.79202	100.00000	9.76145			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	70.11783	100.00000	69.98480			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	94.55983	100.00000	94.32224			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.08379	100.00000	18.04398		12,713,900,000,000.00	127,139,000	63,349,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	10.52883	100.00000	10.50404		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	19.39052	100.00000	19.34784		7,160,000,000,000.00	71,600,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	12.07335	100.00000	12.04677		3,611,000,000,000.00	36,110,000	28,110,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	10.62798	100.00000	10.60459			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.43033	100.00000	10.40736			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.34248	100.00000	10.31971		11,200,000,000,000.00	112,000,000	39,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	41.16261	100.00000	41.07249			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	33.61819	100.00000	33.54379			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.31734	100.00000	9.29683			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	25.65548	100.00000	25.59870			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	20.96401	100.00000	20.91787			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.28826	100.00000	7.27213			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	14.96410	100.00000	14.93117			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.29683	100.00000	9.27637			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.29684	100.00000	0.29618			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.83809	100.00000	5.82704			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02351	100.00000	0.02346			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.83809	100.00000	5.82704			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.24219	100.00000	11.22092			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.24219	100.00000	11.22092			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.07272	100.00000	10.05366			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.52843	100.00000	7.51415			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.69223	100.00000	6.67953			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.69223	100.00000	6.67953			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.33364	100.00000	6.32162			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.97325	100.00000	5.96150			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.60847	100.00000	5.59743			0.00	0	0.00

Total for j-Bonds : ,489,214,513,092,980.00 ,092,316,915 113,094,844,659.00

Grand Total: 19,214,739,547,250.00 192,399,658 13,096,331,212.00