



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	18/06/2012	Foreign Exchange Future			8.44270	8.44270	8.44230	8.44230		21.26	249,321,373.70	29,531	264,137.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call			1,242.00000	1.24200	1,242.708	30.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put			0.00000	0.00000	0.008	30.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call			1,192.00000	1.19200	1,192.713	30.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put			0.00000	0.00000	0.013	30.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call			1,142.00000	1.14200	1,142.722	30.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put			0.00000	0.00000	0.022	30.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call			943.00000	0.94300	942.863	29.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put			1.00000	0.00100	0.163	29.28	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call			793.00000	0.79300	793.218	27.84	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put			1.00000	0.00100	0.518	27.84	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call			743.00000	0.74300	743.355	26.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put			1.00000	0.00100	0.655	26.89	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call			694.00000	0.69400	693.534	25.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put			2.00000	0.00200	0.833	25.95	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call			644.00000	0.64400	643.770	25.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put			2.00000	0.00200	1.070	25.00	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Call			545.00000	0.54500	544.510	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put			3.00000	0.00300	1.810	23.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call			446.00000	0.44600	445.881	21.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put			4.00000	0.00400	3.181	21.23	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call			351.00000	0.35100	350.083	20.40	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put			9.00000	0.00900	7.384	20.40	0.00	0	6,832.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call			265.00000	0.26500	261.767	20.65	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put			23.00000	0.02300	19.067	20.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.35	Call			158.00000	0.15800	150.745	21.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.35	Put			66.00000	0.06600	58.045	21.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call			129.00000	0.12900	121.141	21.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put			87.00000	0.08700	78.441	21.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call			85.00000	0.08500	76.062	21.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put			143.00000	0.14300	133.362	21.83	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call			45.00000	0.04500	36.968	23.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put			253.00000	0.25300	244.268	23.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call			29.00000	0.02900	22.472	24.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put			337.00000	0.33700	329.772	24.71	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call			19.00000	0.01900	13.619	25.85	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put			427.00000	0.42700	420.919	25.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call			1,392.00000	1.39200	1,392.701	31.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put			0.00000	0.00000	0.001	31.55	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call			3.00000	0.00300	1.158	28.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put			811.00000	0.81100	808.458	28.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			0.00000	0.00000	0.035	41.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			1,858.00000	1.85800	1,857.335	41.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call			1,692.00000	1.69200	1,692.700	33.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put			0.00000	0.00000	0.000	33.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call			1,442.00000	1.44200	1,442.701	31.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put			0.00000	0.00000	0.001	31.80	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.55610	8.55610	8.55610	8.55610		20.83	272,494,672.80	31,848	114,045.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,274.00000	1.27400	1,273.740	19.02	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			18.00000	0.01800	17.640	19.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,180.00000	1.18000	1,178.836	18.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			24.00000	0.02400	22.736	18.71	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,086.00000	1.08600	1,085.225	18.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			30.00000	0.03000	29.125	18.40	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			905.00000	0.90500	903.011	17.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			49.00000	0.04900	46.911	17.78	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			863.00000	0.86300	861.298	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			57.00000	0.05700	55.198	17.89	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			745.00000	0.74500	742.396	18.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			89.00000	0.08900	86.296	18.24	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			672.00000	0.67200	668.764	18.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			116.00000	0.11600	112.664	18.47	0.00	0	4,025.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			603.00000	0.60300	599.957	18.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			147.00000	0.14700	143.857	18.70	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			516.00000	0.51600	511.963	19.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			210.00000	0.21000	205.863	19.41	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			440.00000	0.44000	436.018	20.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			284.00000	0.28400	279.918	20.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			396.00000	0.39600	391.635	20.60	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			340.00000	0.34000	335.535	20.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			357.00000	0.35700	352.004	21.08	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			401.00000	0.40100	395.904	21.08	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			305.00000	0.30500	300.602	21.81	0.00	0	29,600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			499.00000	0.49900	494.502	21.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			290.00000	0.29000	285.366	22.06	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			534.00000	0.53400	529.266	22.06	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			237.00000	0.23700	232.673	23.03	581,682.00	2,500	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			681.00000	0.68100	676.573	23.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			215.00000	0.21500	210.752	23.53	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			759.00000	0.75900	754.652	23.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			196.00000	0.19600	191.304	24.02	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			840.00000	0.84000	835.204	24.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			178.00000	0.17800	174.046	24.52	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			922.00000	0.92200	917.946	24.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,418.00000	1.41800	1,418.018	19.49	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			12.00000	0.01200	11.918	19.49	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call			1,370.00000	1.37000	1,369.703	19.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put			14.00000	0.01400	13.603	19.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call			1,322.00000	1.32200	1,321.602	19.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put			16.00000	0.01600	15.502	19.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.65940	8.65940	8.65930	8.65930		21.01	23,813,350.00	2,750	31,589.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			672.00000	0.67200	671.070	19.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			313.00000	0.31300	311.670	19.47	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			542.00000	0.54200	540.635	20.79	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			483.00000	0.48300	481.235	20.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			408.00000	0.40800	406.470	22.31	0.00	0	5,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			749.00000	0.74900	747.070	22.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			381.00000	0.38100	379.355	22.68	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			822.00000	0.82200	819.955	22.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			845.00000	0.84500	844.641	18.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			186.00000	0.18600	185.241	18.50	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call			1,104.00000	1.10400	1,103.716	18.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put			95.00000	0.09500	94.316	18.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call			1,063.00000	1.06300	1,062.725	18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put			104.00000	0.10400	103.325	18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call			1,023.00000	1.02300	1,022.379	18.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put			114.00000	0.11400	112.979	18.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.76400	8.76400	8.76340	8.76340		21.10	569,660.00	65	13,755.00

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	8.10	Call			945.00000	0.94500	946.761	18.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			282.00000	0.28200	282.761	18.78	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.70	Call			668.00000	0.66800	669.440	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.70	Put			605.00000	0.60500	605.440	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			534.00000	0.53400	535.430	22.16	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			871.00000	0.87100	871.430	22.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call			1,068.00000	1.06800	1,069.402	18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put			205.00000	0.20500	205.402	18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call			1,036.00000	1.03600	1,037.413	18.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put			223.00000	0.22300	223.413	18.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			1,005.00000	1.00500	1,006.326	18.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			242.00000	0.24200	242.325	18.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.95000	8.95000	8.95050	8.95050		21.99	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call			924.00000	0.92400	950.991	22.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put			951.00000	0.95100	978.891	22.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			916.00000	0.91600	943.174	22.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			966.00000	0.96600	993.174	22.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call			907.00000	0.90700	933.419	22.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put			984.00000	0.98400	1,011.319	22.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,339.00000	1.33900	1,362.980	19.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			389.00000	0.38900	412.980	19.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.90	Call			950.00000	0.95000	977.164	21.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.90	Put			900.00000	0.90000	927.164	21.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call			941.00000	0.94100	968.080	21.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put			918.00000	0.91800	945.980	21.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.45810	9.45810	9.45630	9.45630		23.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call			1,258.00000	1.25800	1,324.873	23.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put			1,402.00000	1.40200	1,466.773	23.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call			1,681.00000	1.68100	1,747.318	20.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put			675.00000	0.67500	739.218	20.91	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
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call			1,657.00000	1.65700	1,724.368	21.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put			701.00000	0.70100	766.268	21.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call			1,637.00000	1.63700	1,704.440	21.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put			731.00000	0.73100	796.340	21.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,917.00000	1.91700	1,974.836	20.00	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			461.00000	0.46100	516.736	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.76180	10.76180	10.76000	10.76000		24.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call			2,495.00000	2.49500	2,596.630	22.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put			885.00000	0.88500	984.830	22.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call			2,474.00000	2.47400	2,575.089	22.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put			914.00000	0.91400	1,013.289	22.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call			2,452.00000	2.45200	2,553.902	22.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put			942.00000	0.94200	1,042.102	22.84	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future			8.44270	8.44270	8.44230	8.44230		21.26	0.00	0	71.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.30	Call			18,993.00000	0.18993	18,426.058	20.89	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.30	Put			4,763.00000	0.04763	4,156.058	20.89	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.35	Call			15,771.00000	0.15771	15,074.485	21.01	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.35	Put			6,541.00000	0.06541	5,804.485	21.01	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.40	Call			12,923.00000	0.12923	12,114.121	21.13	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.40	Put			8,693.00000	0.08693	7,844.121	21.13	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.55610	8.55610	8.55610	8.55610		20.83	0.00	0	860.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.50	Call			39,622.00000	0.39622	39,163.485	20.60	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.50	Put			34,012.00000	0.34012	33,553.485	20.60	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.60	Call			99,428.00000	0.99428	99,281.517	18.09	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.60	Put			3,858.00000	0.03858	3,711.517	18.09	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.65	Call			94,913.00000	0.94913	94,747.915	17.93	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.65	Put			4,343.00000	0.04343	4,177.915	17.93	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.70	Call			90,451.00000	0.90451	90,266.734	17.78	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	7.70	Put			4,881.00000	0.04881	4,696.734	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/12/2012	Foreign Exchange Future				8.65940	8.65940	8.65930	8.65930		21.01	0.00	0	2.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.92	Call			89,651.00000	0.89651	89,580.897	18.30	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.92	Put			16,041.00000	0.16041	15,960.897	18.30	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		8.60	Call			54,173.00000	0.54173	54,063.500	20.79	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		8.60	Put			48,243.00000	0.48243	48,123.500	20.79	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.82	Call			96,650.00000	0.96650	96,590.400	18.03	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.82	Put			13,040.00000	0.13040	12,970.400	18.03	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.87	Call			93,102.00000	0.93102	93,036.983	18.16	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		7.87	Put			14,492.00000	0.14492	14,416.983	18.16	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future				8.76400	8.76400	8.76000	8.76000			0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.75	Call			0.00000	0.00000	1,400.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.76	Call			0.00000	0.00000	400.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.74	Call			0.00000	0.00000	2,400.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future				13.09120	13.09120	13.01540	13.01540		18.80	112,833,052.80	8,619	77,589.00
£ / R On	18/06/2012	Foreign Exchange Future		11.10	Call			1,915.00000	1.91500	1,991.201	28.02	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.10	Put			0.00000	0.00000	0.001	28.02	0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future		11.80	Call			1,216.00000	1.21600	1,291.468	26.11	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.80	Put			1.00000	0.00100	0.268	26.11	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Call			1,166.00000	1.16600	1,241.555	25.82	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.85	Put			1.00000	0.00100	0.355	25.82	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Call			1,117.00000	1.11700	1,191.669	25.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		11.90	Put			2.00000	0.00200	0.469	25.52	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		12.50	Call			535.00000	0.53500	602.218	22.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		12.50	Put			20.00000	0.02000	11.018	22.01	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		13.15	Call			93.00000	0.09300	111.388	19.15	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future		13.15	Put			228.00000	0.22800	170.188	19.15	0.00	0	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			13.26110	13.26110	13.18530	13.18530		17.34	45,989,494.80	3,468	8,534.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call			381.00000	0.38100	390.237	18.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put			696.00000	0.69600	629.137	18.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			289.00000	0.28900	293.262	19.18	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			954.00000	0.95400	882.162	19.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call			413.00000	0.41300	424.022	17.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put			628.00000	0.62800	562.922	17.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			397.00000	0.39700	406.754	17.95	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			662.00000	0.66200	595.654	17.95	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,863.00000	1.86300	1,934.008	18.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			28.00000	0.02800	22.908	18.05	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,122.00000	1.12200	1,179.441	15.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			87.00000	0.08700	68.341	15.29	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.30	Call			448.00000	0.44800	460.909	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.30	Put			563.00000	0.56300	499.809	17.49	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.41540	13.41540	13.34000	13.34000		17.77	20,123,100.00	1,500	1,500.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call			1,185.00000	1.18500	1,216.959	15.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put			245.00000	0.24500	201.859	15.57	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call			1,152.00000	1.15200	1,182.423	15.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put			262.00000	0.26200	217.323	15.65	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call			1,120.00000	1.12000	1,148.607	15.73	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put			280.00000	0.28000	233.507	15.73	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.45	Call			659.00000	0.65900	666.476	17.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.45	Put			769.00000	0.76900	701.076	17.88	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.57210	13.57210	13.50000	13.50000		17.42	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.36	Call			0.00000	0.00000	1,341.995	26.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.36	Put			0.00000	0.00000	1,129.896	26.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.34	Call			0.00000	0.00000	1,351.650	26.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.34	Put			0.00000	0.00000	1,119.550	26.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.35	Call			0.00000	0.00000	1,346.816	26.26	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.35	Put			0.00000	0.00000	1,124.716	26.26	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10630	0.10630	0.10610	0.10610		29.22	0.00	0	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call			815.00000	0.00815	833.769	29.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put			5.00000	0.00005	3.769	29.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			101.00000	0.00101	99.013	28.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			291.00000	0.00291	269.013	28.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			53.00000	0.00053	48.495	29.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			443.00000	0.00443	418.495	29.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call			3.00000	0.00003	2.655	34.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put			1,193.00000	0.01193	1,172.655	34.38	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10790	0.10790	0.10760	0.10760		24.75	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call			766.00000	0.00766	785.402	23.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put			306.00000	0.00306	295.402	23.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			448.00000	0.00448	458.315	24.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			688.00000	0.00688	668.315	24.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call			2,468.00000	0.02468	2,497.930	24.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put			8.00000	0.00008	7.930	24.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call			1,511.00000	0.01511	1,538.851	21.69	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put			51.00000	0.00051	48.851	21.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10930	0.10930	0.10910	0.10910		23.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call			1,686.00000	0.01686	1,705.842	21.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put			116.00000	0.00116	115.842	21.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call			993.00000	0.00993	1,010.471	22.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put			423.00000	0.00423	420.471	22.31	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			693.00000	0.00693	705.950	23.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			783.00000	0.00783	775.950	23.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call			2,593.00000	0.02593	2,612.591	21.44	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put			23.00000	0.00023	22.591	21.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.56570	10.56570	10.52640	10.52640		15.39	42,262,800.00	4,000	45,935.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call			1,077.00000	1.07700	1,115.722	23.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put			1.00000	0.00100	0.022	23.28	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call			927.00000	0.92700	965.799	22.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put			1.00000	0.00100	0.099	22.65	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call			728.00000	0.72800	766.155	21.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put			2.00000	0.00200	0.455	21.02	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call			482.00000	0.48200	518.704	19.02	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put			6.00000	0.00600	3.004	19.02	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			258.00000	0.25800	283.840	17.21	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			32.00000	0.03200	18.140	17.21	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call			181.00000	0.18100	200.323	16.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put			55.00000	0.05500	34.623	16.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call			148.00000	0.14800	162.587	16.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put			72.00000	0.07200	46.887	16.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call			678.00000	0.67800	716.365	20.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put			2.00000	0.00200	0.665	20.61	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.50	Call			118.00000	0.11800	128.263	15.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.50	Put			92.00000	0.09200	62.563	15.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call			91.00000	0.09100	97.862	15.39	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put			115.00000	0.11500	82.162	15.39	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call			218.00000	0.21800	240.919	16.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put			42.00000	0.04200	25.219	16.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.71620	10.71620	10.67750	10.67750		16.67	26,790,500.00	2,500	20,187.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			624.00000	0.62400	647.963	15.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			147.00000	0.14700	131.763	15.14	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.65	Call			387.00000	0.38700	398.596	16.51	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.65	Put			360.00000	0.36000	332.396	16.51	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call			376.00000	0.37600	387.407	16.59	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put			374.00000	0.37400	346.707	16.59	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call			356.00000	0.35600	366.757	16.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put			404.00000	0.40400	376.057	16.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call			338.00000	0.33800	347.617	16.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put			436.00000	0.43600	406.917	16.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			219.00000	0.21900	222.473	18.59	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			742.00000	0.74200	706.273	18.59	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			972.00000	0.97200	1,005.849	14.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			45.00000	0.04500	39.649	14.65	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			847.00000	0.84700	877.624	14.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			70.00000	0.07000	61.424	14.77	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			209.00000	0.20900	211.412	18.78	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			782.00000	0.78200	745.212	18.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,251.00000	1.25100	1,286.912	15.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			24.00000	0.02400	20.712	15.56	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.85750	10.85750	10.81920	10.81920		17.30	21,715,000.00	2,000	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call			704.00000	0.70400	723.568	16.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put			325.00000	0.32500	306.068	16.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.80	Call			544.00000	0.54400	557.696	17.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.80	Put			525.00000	0.52500	500.196	17.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call			757.00000	0.75700	778.052	15.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put			278.00000	0.27800	260.552	15.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call			730.00000	0.73000	750.326	15.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put			301.00000	0.30100	282.826	15.90	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.00450	11.00450	10.98000	10.98000		17.50	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Call			0.00000	0.00000	674.263	17.50	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Put			0.00000	0.00000	669.763	17.50	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.01	Call			0.00000	0.00000	670.475	17.52	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.01	Put			0.00000	0.00000	675.975	17.52	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.99	Call			0.00000	0.00000	677.931	17.47	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.99	Put			0.00000	0.00000	663.431	17.47	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.23530	11.23530	11.20200	11.20200		17.56	0.00	0	435.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call			847.00000	0.84700	856.659	18.02	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put			1,188.00000	1.18800	1,164.359	18.02	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			965.00000	0.96500	974.606	17.45	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			963.00000	0.96300	939.306	17.45	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call			879.00000	0.87900	889.626	17.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put			1,120.00000	1.12000	1,097.326	17.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call			863.00000	0.86300	872.952	17.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put			1,154.00000	1.15400	1,130.652	17.94	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.07900	438.07900	441.65200	441.65200			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			444.39100	444.39100	448.01800	448.01800			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			396.18300	396.18300	399.87300	399.87300			3,961,830.00	1	1,005.00
ALBI	On	01/11/2012	Index Future			401.89100	401.89100	405.63700	405.63700			0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry			8.45420	8.45420	8.45510	8.45510		20.95	0.00	0	2,360.00
ANY DA\	On	28/06/2012	Any day expiry	7.40	Call			1,056.00000	1.05600	1,055.000	24.79	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	24.79	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.25	Call			276.00000	0.27600	268.000	19.97	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.25	Put			71.00000	0.07100	64.000	19.97	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.38	Call			198.00000	0.19800	189.000	20.60	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.38	Put			123.00000	0.12300	115.000	20.60	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.49	Call			147.00000	0.14700	138.000	21.29	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.49	Put			182.00000	0.18200	174.000	21.29	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.50	Call			143.00000	0.14300	134.000	21.37	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.50	Put			188.00000	0.18800	180.000	21.37	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.51	Call			140.00000	0.14000	130.000	21.46	0.00	0	0.00
ANY DA\	On	28/06/2012	Any day expiry	8.51	Put			195.00000	0.19500	186.000	21.46	0.00	0	0.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.37800	8.37800	8.32920	8.32920		15.49	5,261,384.00	628	13,747.00
AU\$ / R	On	18/06/2012	Foreign Exchange Future	8.25	Call			129.00000	0.12900	156.696	16.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	18/06/2012	Foreign Exchange Future	8.25	Put			50.00000	0.05000	28.696	16.59	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.60	Call			730.00000	0.73000	778.121	23.88	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.60	Put			1.00000	0.00100	0.121	23.88	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.65	Call			680.00000	0.68000	728.186	23.31	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.65	Put			1.00000	0.00100	0.186	23.31	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.70	Call			630.00000	0.63000	678.287	22.74	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.70	Put			1.00000	0.00100	0.287	22.74	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future			8.42260	8.42260	8.37450	8.37450		16.45	4,253,413.00	505	3,154.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.25	Call			347.00000	0.34700	377.747	16.43	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.25	Put			223.00000	0.22300	205.147	16.43	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.29	Call			328.00000	0.32800	357.099	16.44	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.29	Put			240.00000	0.24000	220.899	16.44	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.19	Call			384.00000	0.38400	415.597	16.43	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.19	Put			196.00000	0.19600	179.397	16.43	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.24	Call			355.00000	0.35500	385.653	16.43	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.24	Put			217.00000	0.21700	199.453	16.43	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.46780	8.46780	8.42090	8.42090		16.54	4,233,900.00	500	2,550.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.09	Call			565.00000	0.56500	598.869	16.13	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.09	Put			233.00000	0.23300	220.269	16.13	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.14	Call			536.00000	0.53600	568.986	16.18	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.14	Put			254.00000	0.25400	240.386	16.18	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.30	Call			450.00000	0.45000	480.139	16.37	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.30	Put			329.00000	0.32900	312.339	16.37	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.04	Call			595.00000	0.59500	630.146	16.09	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.04	Put			213.00000	0.21300	201.546	16.09	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.51430	8.51430	8.46800	8.46800		16.56	0.00	0	2,000.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.32	Call			551.00000	0.55100	583.038	16.30	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.32	Put			402.00000	0.40200	387.338	16.30	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.37	Call			528.00000	0.52800	558.721	16.37	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.37	Put			429.00000	0.42900	413.021	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.42	Call			505.00000	0.50500	535.271	16.44	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.42	Put			456.00000	0.45600	439.571	16.44	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.72200	9.72200	9.66240	9.66240		17.67	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.25	Call			2,691.00000	2.69100	2,751.137	17.56	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.25	Put			279.00000	0.27900	279.137	17.56	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.30	Call			2,648.00000	2.64800	2,708.780	17.46	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.30	Put			286.00000	0.28600	286.780	17.46	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.35	Call			2,606.00000	2.60600	2,666.578	17.36	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.35	Put			294.00000	0.29400	294.578	17.36	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future			8.20390	8.20390	8.18480	8.18480		14.19	24,611.70	3	42.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.10	Call			126.00000	0.12600	132.388	15.15	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.10	Put			41.00000	0.04100	28.488	15.15	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.15	Call			94.00000	0.09400	96.672	14.67	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.15	Put			59.00000	0.05900	42.772	14.67	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.20	Call			66.00000	0.06600	66.264	14.19	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.20	Put			81.00000	0.08100	62.364	14.19	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.29860	8.29860	8.27980	8.27980		14.86	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.25	Call			269.00000	0.26900	277.785	14.78	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.25	Put			239.00000	0.23900	229.185	14.78	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.66	Call			666.00000	0.66600	682.462	14.37	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.66	Put			45.00000	0.04500	42.562	14.37	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.71	Call			624.00000	0.62400	640.145	14.34	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.71	Put			53.00000	0.05300	50.245	14.34	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.76	Call			583.00000	0.58300	598.879	14.31	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.76	Put			62.00000	0.06200	58.979	14.31	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.38580	8.38580	8.36610	8.36610		15.39	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.85	Call			647.00000	0.64700	669.524	14.67	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.85	Put			135.00000	0.13500	137.324	14.67	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			362.00000	0.36200	382.535	15.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			346.00000	0.34600	346.735	15.30	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.75	Call			722.00000	0.72200	743.767	14.70	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.75	Put			110.00000	0.11000	111.567	14.70	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.80	Call			684.00000	0.68400	706.159	14.69	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.80	Put			122.00000	0.12200	123.959	14.69	0.00	0	0.00
CF CAN On	18/06/2012	Can-Do Future			0.42600	0.42600	0.41260	0.41260			0.00	0	2,835.00
CF CAN On	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN On	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	8,000.00
CF CAN On	18/06/2012	Can-Do Future			0.00530	0.00530	0.01090	0.01090			0.00	0	0.00
CF CAN On	18/06/2012	Can-Do Future					0.00000	0.00000			0.00	0	16,000.00
CF CAN On	17/09/2012	Can-Do Future			0.09740	0.09740	0.09320	0.09320			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.05540	0.05540	0.05870	0.05870			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.11340	0.11340	0.11360	0.11360			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.03110	0.03110	0.02890	0.02890			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.14790	0.14790	0.13850	0.13850			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.08110	0.08110	0.07350	0.07350			0.00	0	4,800.00
CHF / R On	18/06/2012	Foreign Exchange Future			8.79640	8.79640	8.76510	8.76510		17.33	19,967,828.00	2,270	21,050.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.75	Call			96.00000	0.09600	110.885	17.68	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	8.75	Put			81.00000	0.08100	64.486	17.68	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.05	Call			19.00000	0.01900	18.290	19.55	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.05	Put			304.00000	0.30400	271.890	19.55	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.10	Call			14.00000	0.01400	13.190	20.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/06/2012	Foreign Exchange Future	9.10	Put			349.00000	0.34900	316.790	20.00	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.15	Call			11.00000	0.01100	9.471	20.44	0.00	0	0.00
CHF / R On	18/06/2012	Foreign Exchange Future	9.15	Put			396.00000	0.39600	363.071	20.44	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.93410	8.93410	8.90350	8.90350		18.28	0.00	0	50.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.80	Call			385.00000	0.38500	399.686	17.92	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.80	Put			282.00000	0.28200	265.586	17.92	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.85	Call			363.00000	0.36300	376.329	18.10	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.85	Put			310.00000	0.31000	292.229	18.10	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.70	Call			433.00000	0.43300	450.335	17.55	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.70	Put			230.00000	0.23000	216.235	17.55	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.75	Call			408.00000	0.40800	424.344	17.73	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.75	Put			255.00000	0.25500	240.244	17.73	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.06770	9.06770	9.03510	9.03510		19.95	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.56	Call			739.00000	0.73900	758.324	18.24	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.56	Put			260.00000	0.26000	246.224	18.24	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.00	Call			532.00000	0.53200	542.779	19.77	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.00	Put			497.00000	0.49700	475.079	19.77	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.46	Call			801.00000	0.80100	821.893	18.11	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.46	Put			222.00000	0.22200	209.793	18.11	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.51	Call			769.00000	0.76900	789.659	18.18	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	8.51	Put			240.00000	0.24000	227.559	18.18	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry			8.45530	8.45530	8.45640	8.45640		21.00	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Call			1,058.00000	1.05800	1,056.000	24.44	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	24.44	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Call			742.00000	0.74200	740.000	21.95	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.72	Put			6.00000	0.00600	5.000	21.95	0.00	0	5,480.00
DAUS On	29/06/2012	Any day expiry	7.74	Call			722.00000	0.72200	720.000	21.77	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.74	Put			6.00000	0.00600	5.000	21.77	0.00	0	0.00
DAUS On	29/06/2012	Any day expiry	7.76	Call			703.00000	0.70300	701.000	21.59	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/06/2012	Any day expiry	7.76	Put			7.00000	0.00700	6.000	21.59	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			281.00000	0.28100	273.000	20.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			75.00000	0.07500	68.000	20.01	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.38	Call			204.00000	0.20400	195.000	20.65	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.38	Put			128.00000	0.12800	120.000	20.65	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			145.00000	0.14500	136.000	21.50	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			199.00000	0.19900	191.000	21.50	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call			713.00000	0.71300	711.000	21.68	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put			7.00000	0.00700	6.000	21.68	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.49060	8.49060	8.49690	8.49690		20.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			388.00000	0.38800	378.000	19.31	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			141.00000	0.14100	137.000	19.31	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			261.00000	0.26100	251.000	20.75	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			274.00000	0.27400	270.000	20.75	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call			724.00000	0.72400	716.000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put			27.00000	0.02700	25.000	17.78	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call			715.00000	0.71500	707.000	17.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put			28.00000	0.02800	26.000	17.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			795.00000	0.79500	787.000	17.59	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			18.00000	0.01800	16.000	17.59	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call			732.00000	0.73200	724.000	17.75	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put			25.00000	0.02500	23.000	17.75	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.42	Call			300.00000	0.30000	290.000	20.25	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.42	Put			223.00000	0.22300	219.000	20.25	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,104.00000	1.10400	1,097.000	19.42	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			7.00000	0.00700	6.000	19.42	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.53180	8.53180	8.53540	8.53540		20.95	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call			748.00000	0.74800	743.000	18.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put			63.00000	0.06300	61.000	18.11	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call			740.00000	0.74000	735.000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.86	Put			65.00000	0.06500	63.000	18.13	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			475.00000	0.47500	468.000	19.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			190.00000	0.19000	186.000	19.47	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call			756.00000	0.75600	751.000	18.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put			61.00000	0.06100	59.000	18.08	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.46	Call			372.00000	0.37200	364.000	20.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.46	Put			297.00000	0.29700	292.000	20.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			350.00000	0.35000	343.000	20.75	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			325.00000	0.32500	321.000	20.75	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,153.00000	1.15300	1,149.000	19.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			18.00000	0.01800	17.000	19.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			856.00000	0.85600	850.000	17.78	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			41.00000	0.04100	38.000	17.78	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.56900	8.56900	8.56900	8.56900		20.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call			761.00000	0.76100	758.000	18.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put			102.00000	0.10200	99.000	18.33	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			542.00000	0.54200	538.000	19.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			223.00000	0.22300	219.000	19.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.49	Call			427.00000	0.42700	423.000	20.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.49	Put			348.00000	0.34800	344.000	20.56	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			419.00000	0.41900	415.000	20.66	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			360.00000	0.36000	356.000	20.66	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Call			768.00000	0.76800	766.000	18.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put			99.00000	0.09900	97.000	18.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,197.00000	1.19700	1,196.000	18.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			28.00000	0.02800	27.000	18.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			909.00000	0.90900	907.000	17.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			60.00000	0.06000	58.000	17.90	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call			776.00000	0.77600	773.000	18.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put			97.00000	0.09700	94.000	18.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry			8.60780	8.60780	8.60780	8.60780		20.93	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			611.00000	0.61100	609.000	19.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			253.00000	0.25300	251.000	19.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.53	Call			482.00000	0.48200	479.000	20.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.53	Put			404.00000	0.40400	401.000	20.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call			832.00000	0.83200	831.000	18.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put			124.00000	0.12400	123.000	18.29	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call			825.00000	0.82500	823.000	18.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put			127.00000	0.12700	125.000	18.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			969.00000	0.96900	968.000	17.95	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			81.00000	0.08100	80.000	17.95	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call			839.00000	0.83900	838.000	18.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put			121.00000	0.12100	120.000	18.26	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			490.00000	0.49000	487.000	20.53	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			392.00000	0.39200	389.000	20.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,247.00000	1.24700	1,246.000	18.17	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			39.00000	0.03900	38.000	18.17	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.64300	8.64300	8.64300	8.64300		21.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call			554.00000	0.55400	553.000	20.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put			411.00000	0.41100	410.000	20.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			550.00000	0.55000	549.000	20.42	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			417.00000	0.41700	416.000	20.42	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.56	Call			530.00000	0.53000	528.000	20.64	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.56	Put			447.00000	0.44700	445.000	20.64	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,023.00000	1.02300	1,022.000	18.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			100.00000	0.10000	99.000	18.04	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call			558.00000	0.55800	557.000	20.33	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put			405.00000	0.40500	404.000	20.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.67390	8.67390	8.67370	8.67370		20.93	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			601.00000	0.60100	600.000	20.33	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.51	Put			437.00000	0.43700	436.000	20.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.59	Call			569.00000	0.56900	568.000	20.67	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.59	Put			485.00000	0.48500	484.000	20.67	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,068.00000	1.06800	1,068.000	18.00	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			114.00000	0.11400	114.000	18.00	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call			609.00000	0.60900	608.000	20.24	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put			425.00000	0.42500	424.000	20.24	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call			605.00000	0.60500	604.000	20.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put			431.00000	0.43100	430.000	20.28	0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			9.54000	84.54802	9.50500	84.81795			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.51	Call			39.00000	0.03900	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put			0.00000	0.00000	231.280		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.49	Put			116.00000	0.11600	386.040		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.50	Put			39.00000	0.03900	308.600		0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.63800	81.99098	9.60200	82.26394			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.51	Put			704.00000	0.70400	977.130		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.49	Put			859.00000	0.85900	1,131.490		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.50	Put			781.00000	0.78100	1,054.250		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI			397.33400	397.33400	401.71800	401.71800			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	389.99	Call			117,280.00000	11.72800	73,440.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call			117,180.00000	11.71800	73,340.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call			117,080.00000	11.70800	73,240.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	395.91	Call			58,080.00000	5.80800	14,240.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	395.91	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			403.05800	403.05800	407.50900	407.50900			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.75	Call			57,590.00000	5.75900	13,080.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Call			55,190.00000	5.51900	10,680.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Call			55,090.00000	5.50900	10,580.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Call			54,990.00000	5.49900	10,480.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	402.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			174.55300	174.55300	174.36500	174.36500			0.00	0	592.00
IGOV	On	01/11/2012	Index Future			177.06800	177.06800	176.87800	176.87800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	471.63900	471.63900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.60000	94.40000	5.60000	94.40000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.58000	94.42000	5.57000	94.43000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.51000	94.49000	5.51000	94.49000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.46000	94.54000	5.45000	94.55000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.37000	94.63000	5.37000	94.63000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.36000	94.64000	5.37000	94.63000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.35000	94.65000	5.36000	94.64000				0.00	0	840.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			5.38000	94.62000	5.38000	94.62000				0.00	1,000	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.44000	94.56000	5.45000	94.55000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.59000	94.41000	5.60000	94.40000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.76000	94.24000	5.77000	94.23000				0.00	1,000	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.96000	94.04000	5.96000	94.04000				0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.52430	6.52430	6.47420	6.47420		20.08	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call			192.00000	0.19200	234.813	21.07	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put			18.00000	0.01800	10.513	21.07	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call			151.00000	0.15100	191.636	20.82	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put			27.00000	0.02700	17.336	20.82	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call			235.00000	0.23500	280.415	21.32	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put			11.00000	0.01100	6.115	21.32	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.58630	6.58630	6.53530	6.53530		14.07	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.40	Call			267.00000	0.26700	296.820	14.10	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.40	Put			132.00000	0.13200	110.520	14.10	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.19	Call			407.00000	0.40700	445.941	14.16	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.19	Put			65.00000	0.06500	52.541	14.16	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.24	Call			370.00000	0.37000	407.046	14.14	0.00	0	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	6.24	Put			78.00000	0.07800	63.646	14.14	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.29	Call			335.00000	0.33500	369.993	14.13	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.29	Put			93.00000	0.09300	76.593	14.13	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.62840	6.62840	6.57820	6.57820		16.23	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.39	Call			401.00000	0.40100	433.796	16.08	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.39	Put			210.00000	0.21000	192.696	16.08	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.45	Call			366.00000	0.36600	397.708	16.13	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.45	Put			238.00000	0.23800	219.308	16.13	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Call			460.00000	0.46000	495.720	16.01	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Put			169.00000	0.16900	154.620	16.01	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.34	Call			429.00000	0.42900	464.091	16.05	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.34	Put			188.00000	0.18800	172.991	16.05	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.26400	125.44129	6.29000	125.35998		2.57	0.00	0	15,070.00
R157	On	02/08/2012	Bond Future	6.15	Call			301.00000	0.30100	318.080	2.51	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.15	Put			740.00000	0.74000	675.410	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			593.00000	0.59300	626.640	2.55	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			406.00000	0.40600	357.960	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.40	Call			686.00000	0.68600	723.350	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.40	Put			343.00000	0.34300	298.810	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,072.00000	2.07200	2,145.740	2.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			31.00000	0.03100	23.680	2.68	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	7.95	Call			5,049.00000	5.04900	5,130.670	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put			0.00000	0.00000	0.010	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call			5,197.00000	5.19700	5,278.510	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put			0.00000	0.00000	0.010	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call			5,345.00000	5.34500	5,426.110	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put			0.00000	0.00000	0.000	2.81	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,005.00000	1.00500	1,055.640	2.58	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			196.00000	0.19600	165.070	2.58	0.00	0	1,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			6.31000	120.44523	6.33900	120.36191		2.86	0.00	0	100.00
R157	On	01/11/2012	Bond Future	6.95	Call			2,018.00000	2.01800	2,077.240	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put			280.00000	0.28000	255.830	2.96	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call			2,131.00000	2.13100	2,192.030	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put			252.00000	0.25200	229.830	2.97	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call			2,247.00000	2.24700	2,309.230	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put			228.00000	0.22800	206.460	2.98	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.45	Call			1,034.00000	1.03400	1,072.610	2.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.45	Put			716.00000	0.71600	671.090	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.35600	122.36846	6.39000	122.28017		2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call			1,742.00000	1.74200	1,792.920	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put			684.00000	0.68400	646.660	2.86	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.50	Call			1,264.00000	1.26400	1,305.650	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.50	Put			979.00000	0.97900	932.300	2.80	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call			1,574.00000	1.57400	1,622.740	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put			773.00000	0.77300	733.380	2.84	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call			1,657.00000	1.65700	1,707.210	2.85	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put			727.00000	0.72700	689.310	2.85	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.34400	119.18593	8.32900	119.32591		11.40	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			258.00000	0.25800	218.570	10.86	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			6,750.00000	6.75000	6,851.030	10.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			304.00000	0.30400	259.580	10.89	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			6,394.00000	6.39400	6,489.770	10.89	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			384.00000	0.38400	332.180	10.93	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			5,874.00000	5.87400	5,962.390	10.93	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.30	Call			1,952.00000	1.95200	1,827.300	11.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			2,223.00000	2.22300	2,238.600	11.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.70	Call			4,227.00000	4.22700	4,074.800	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put			833.00000	0.83300	821.170	11.58	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call			874.00000	0.87400	788.300	11.08	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			4,005.00000	4.00500	4,059.340	11.08	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			1,734.00000	1.73400	1,614.380	11.24	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			2,475.00000	2.47500	2,495.560	11.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call			4,915.00000	4.91500	4,761.240	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put			631.00000	0.63100	616.910	11.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.38	Call			2,334.00000	2.33400	2,201.020	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.38	Put			1,859.00000	1.85900	1,866.020	11.32	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Call			3,962.00000	3.96200	3,811.530	11.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			927.00000	0.92700	916.990	11.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	9.00	Call			6,384.00000	6.38400	6,229.970	11.86	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			348.00000	0.34800	333.970	11.86	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.75	Call			4,566.00000	4.56600	4,413.240	11.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			726.00000	0.72600	713.010	11.63	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			4,635.00000	4.63500	4,482.080	11.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			706.00000	0.70600	692.830	11.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.42300	120.90754	8.40800	121.04482		13.06	0.00	0	100.00
R186	On	01/11/2012	Bond Future	8.70	Call			5,450.00000	5.45000	5,325.390	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put			2,818.00000	2.81800	2,831.060	13.24	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			6,122.00000	6.12200	5,993.490	13.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2,433.00000	2.43300	2,442.210	13.34	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,786.00000	1.78600	1,710.060	12.69	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			7,353.00000	7.35300	7,414.750	12.69	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.45	Call			4,168.00000	4.16800	4,053.970	13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.45	Put			3,784.00000	3.78400	3,807.440	13.03	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call			5,726.00000	5.72600	5,599.670	13.28	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
R186	On	01/11/2012	Bond Future	8.75	Put			2,652.00000	2.65200	2,663.230	13.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call			6,008.00000	6.00800	5,879.760	13.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put			2,495.00000	2.49500	2,503.670	13.32	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.50800	117.53828	8.49200	117.68167		13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call			5,558.00000	5.55800	5,448.880	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put			5,039.00000	5.03900	5,073.670	13.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call			5,103.00000	5.10300	4,997.670	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put			5,481.00000	5.48100	5,518.670	13.77	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call			5,325.00000	5.32500	5,217.430	13.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put			5,253.00000	5.25300	5,289.090	13.79	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.48585	219.48585	219.44626	219.44626			0.00	0	44.00
R189	On	02/08/2012	Bond Future	217.95	Call			1,496.00000	1.49600	1,535.850		0.00	0	0.00
R189	On	02/08/2012	Bond Future	217.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Call			1,446.00000	1.44600	1,485.850		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Call			1,396.00000	1.39600	1,435.850		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.85	Call			596.00000	0.59600	635.850		0.00	0	0.00
R189	On	02/08/2012	Bond Future	218.85	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			256.23577	256.23577	256.17060	256.17060			0.00	0	1,858.00
R197	On	02/08/2012	Bond Future	256.40	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.40	Put			229.00000	0.22900	164.230		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future	256.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put			779.00000	0.77900	714.230		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.00	Put			829.00000	0.82900	764.230		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	257.05	Put			879.00000	0.87900	814.230		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.34800	108.59664	5.38000	108.52292		1.91	0.00	0	2,666.00
R201	On	02/08/2012	Bond Future	5.72	Call			849.00000	0.84900	906.870		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.72	Put			70.00000	0.07000	53.800		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call			4,635.00000	4.63500	4,709.210		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call			4,744.00000	4.74400	4,818.010		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call			4,853.00000	4.85300	4,926.650		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.28500	110.16151	5.32100	110.08695		1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call			2,432.00000	2.43200	2,501.710		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put			27.00000	0.02700	21.840		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call			2,528.00000	2.52800	2,598.930		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put			22.00000	0.02200	18.600		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.70	Call			1,014.00000	1.01400	1,063.930		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.70	Put			233.00000	0.23300	208.450		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call			2,335.00000	2.33500	2,404.880		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put			30.00000	0.03000	25.590		0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.17500	107.50718	5.21700	107.43079		1.91	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call			1,903.00000	1.90300	1,966.330		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put			135.00000	0.13500	122.360		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call			1,980.00000	1.98000	2,044.170		0.00	0	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	07/02/2013	Bond Future	6.25	Put			124.00000	0.12400	111.330	1.98	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call			2,058.00000	2.05800	2,122.790	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put			113.00000	0.11300	101.180	1.99	0.00	0	0.00
R201	On	07/02/2013	Bond Future	5.60	Call			1,066.00000	1.06600	1,114.210	1.90	0.00	0	0.00
R201	On	07/02/2013	Bond Future	5.60	Put			373.00000	0.37300	344.490	1.90	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/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			188.23967	188.23967	188.18999	188.18999			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	186.85	Call			1,340.00000	1.34000	1,389.670		0.00	0	0.00
R202	On	02/08/2012	Bond Future	186.85	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	190.95	Put			2,760.00000	2.76000	2,710.330		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.00	Put			2,810.00000	2.81000	2,760.330		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	02/08/2012	Bond Future	191.05	Put			2,860.00000	2.86000	2,810.330		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			6.89300	108.99743	6.93000	108.83503		4.94	21,799,486.00	200	8,034.00
R203	On	02/08/2012	Bond Future	6.60	Call			287.00000	0.28700	310.120	4.82	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			1,746.00000	1.74600	1,606.960	4.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			663.00000	0.66300	713.560	4.90	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			1,015.00000	1.01500	902.670	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.00	Call			994.00000	0.99400	1,064.950	4.94	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.00	Put			688.00000	0.68800	596.160	4.94	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			2,788.00000	2.78800	2,924.820	5.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			112.00000	0.11200	86.210	5.18	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	8.45	Call			6,416.00000	6.41600	6,577.460	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put			2.00000	0.00200	0.650	5.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.50	Call			6,618.00000	6.61800	6,780.000	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put			1.00000	0.00100	0.460	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call			6,820.00000	6.82000	6,982.090	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put			1.00000	0.00100	0.320	5.38	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			1,405.00000	1.40500	1,497.740	5.01	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			446.00000	0.44600	376.060	5.01	0.00	0	1,400.00
R203	On	01/11/2012	Bond Future			6.96000	106.41027	6.99900	106.24692		5.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call			3,420.00000	3.42000	3,534.920	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put			536.00000	0.53600	487.640	5.96	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call			3,579.00000	3.57900	3,697.390	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put			493.00000	0.49300	448.140	5.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call			3,741.00000	3.74100	3,861.790	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put			454.00000	0.45400	411.070	6.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.05	Call			1,641.00000	1.64100	1,713.330	5.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.05	Put			1,428.00000	1.42800	1,336.820	5.72	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.03300	108.10893	7.07500	107.94219		5.39	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call			942.00000	0.94200	985.600	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put			3,253.00000	3.25300	3,130.180	5.27	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call			1,009.00000	1.00900	1,055.270	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put			3,117.00000	3.11700	2,996.400	5.28	0.00	0	0.00
R203	On	07/02/2013	Bond Future	7.15	Call			2,066.00000	2.06600	2,144.450	5.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future	7.15	Put			1,769.00000	1.76900	1,680.770	5.44	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call			878.00000	0.87800	919.060	5.26	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put			3,393.00000	3.39300	3,267.560	5.26	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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			7.22600	104.91091	7.24200	104.82844		6.28	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.30	Call			1,179.00000	1.17900	1,196.620	6.31	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.30	Put			881.00000	0.88100	815.860	6.31	0.00	0	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	02/08/2012	Bond Future	8.45	Call			6,012.00000	6.01200	6,091.200	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put			13.00000	0.01300	9.370	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call			6,248.00000	6.24800	6,327.830	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put			10.00000	0.01000	7.080	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call			6,484.00000	6.48400	6,564.250	6.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put			8.00000	0.00800	5.310	6.85	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.29700	106.42521	7.31400	106.34074		7.10	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call			4,050.00000	4.05000	4,099.140	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put			711.00000	0.71100	675.730	7.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call			4,235.00000	4.23500	4,285.660	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put			658.00000	0.65800	624.140	7.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.35	Call			1,981.00000	1.98100	2,006.100	7.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.35	Put			1,802.00000	1.80200	1,743.020	7.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call			3,868.00000	3.86800	3,915.470	7.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put			768.00000	0.76800	730.880	7.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.37300	104.08803	7.39100	104.00217		7.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call			4,031.00000	4.03100	4,074.560	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put			1,408.00000	1.40800	1,365.780	7.48	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call			4,189.00000	4.18900	4,234.710	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put			1,336.00000	1.33600	1,295.370	7.50	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call			4,350.00000	4.35000	4,396.700	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put			1,267.00000	1.26700	1,227.440	7.52	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.45	Call			2,601.00000	2.60100	2,631.370	7.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.45	Put			2,320.00000	2.32000	2,264.720	7.26	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.24400	103.54847	5.27700	103.50237		1.06	0.00	0	1,240.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	5.38	Call			250.00000	0.25000	275.690	1.05	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.38	Put			106.00000	0.10600	85.890	1.05	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call			2,638.00000	2.63800	2,684.100	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call			2,705.00000	2.70500	2,751.450	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put			0.00000	0.00000	0.000	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call			2,773.00000	2.77300	2,818.730	1.18	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put			0.00000	0.00000	0.000	1.18	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.10900	105.03958	5.14700	104.99532		0.96	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call			1,009.00000	1.00900	1,049.130	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put			23.00000	0.02300	18.460	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call			1,063.00000	1.06300	1,103.460	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put			19.00000	0.01900	15.390	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.25	Call			329.00000	0.32900	352.270	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.25	Put			209.00000	0.20900	188.170	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call			956.00000	0.95600	995.290	1.03	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put			27.00000	0.02700	22.060	1.03	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.83700	102.94929	4.88800	102.90293		0.82	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call			1,011.00000	1.01100	1,050.600	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put			53.00000	0.05300	46.060	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call			1,050.00000	1.05000	1,090.460	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put			47.00000	0.04700	41.160	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call			1,090.00000	1.09000	1,130.740	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put			42.00000	0.04200	36.700	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.00	Call			389.00000	0.38900	412.750	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.00	Put			287.00000	0.28700	264.670	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			7.55400	98.73987	7.57100	98.64553		7.50	0.00	0	27,509.00
R207	On	02/08/2012	Bond Future	7.63	Call			1,306.00000	1.30600	1,328.010	7.45	0.00	0	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	02/08/2012	Bond Future	7.63	Put			979.00000	0.97900	907.120	7.45	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call			6,047.00000	6.04700	6,134.940	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put			26.00000	0.02600	19.670	8.12	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call			6,298.00000	6.29800	6,386.820	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put			21.00000	0.02100	15.710	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call			6,548.00000	6.54800	6,638.200	8.15	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put			16.00000	0.01600	12.130	8.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.62900	100.16186	7.64600	100.07031		8.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call			4,140.00000	4.14000	4,187.930	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put			955.00000	0.95500	911.420	8.81	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call			4,331.00000	4.33100	4,381.000	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put			888.00000	0.88800	846.640	8.84	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.70	Call			2,286.00000	2.28600	2,313.450	8.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.70	Put			1,996.00000	1.99600	1,931.800	8.48	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call			3,951.00000	3.95100	3,997.670	8.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put			1,025.00000	1.02500	979.880	8.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.71000	98.11952	7.72800	98.02582		8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.80	Call			2,972.00000	2.97200	3,005.770	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.80	Put			2,598.00000	2.59800	2,538.360	8.72	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call			4,195.00000	4.19500	4,239.790	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put			1,777.00000	1.77700	1,728.200	8.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call			4,361.00000	4.36100	4,407.170	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put			1,691.00000	1.69100	1,643.820	8.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call			4,530.00000	4.53000	4,577.180	9.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put			1,609.00000	1.60900	1,562.890	9.00	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			7.66600	96.65154	7.69200	96.49534		8.39	0.00	0	9,382.00
R208	On	02/08/2012	Bond Future	7.20	Call			269.00000	0.26900	274.620	8.11	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			3,281.00000	3.28100	3,129.990	8.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			748.00000	0.74800	773.140	8.27	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,909.00000	1.90900	1,778.100	8.27	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.72	Call			1,336.00000	1.33600	1,385.810	8.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.72	Put			1,168.00000	1.16800	1,061.760	8.38	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Call			3,536.00000	3.53600	3,649.730	8.76	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			261.00000	0.26100	218.200	8.76	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	8.70	Call			5,865.00000	5.86500	6,008.740	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put			52.00000	0.05200	39.670	9.09	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call			6,132.00000	6.13200	6,277.670	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put			43.00000	0.04300	32.200	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call			6,399.00000	6.39900	6,546.170	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put			34.00000	0.03400	25.400	9.13	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			1,604.00000	1.60400	1,663.840	8.43	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			959.00000	0.95900	862.280	8.43	0.00	0	1,150.00
R208	On	01/11/2012	Bond Future			7.73900	94.65045	7.76700	94.48652		9.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call			3,852.00000	3.85200	3,940.580	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put			1,362.00000	1.36200	1,286.480	10.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call			4,045.00000	4.04500	4,136.700	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put			1,273.00000	1.27300	1,200.410	10.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call			4,242.00000	4.24200	4,336.560	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put			1,189.00000	1.18900	1,119.170	10.30	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.80	Call			2,464.00000	2.46400	2,526.220	9.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.80	Put			2,271.00000	2.27100	2,169.540	9.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.81700	96.15952	7.84600	95.99446		9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call			3,375.00000	3.37500	3,446.900	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put			2,786.00000	2.78600	2,692.860	9.84	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call			3,527.00000	3.52700	3,601.810	9.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Put			2,657.00000	2.65700	2,566.260	9.86	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call			3,687.00000	3.68700	3,763.850	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put			2,536.00000	2.53600	2,447.850	9.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.85	Call			3,081.00000	3.08100	3,147.760	9.81	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.85	Put			3,058.00000	3.05800	2,959.960	9.81	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.92600	76.01066	8.89100	76.28137		15.72	0.00	0	28,787.00
R209	On	02/08/2012	Bond Future	8.94	Call			2,042.00000	2.04200	1,846.440	15.67	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.94	Put			1,663.00000	1.66300	1,738.600	15.67	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call			3,254.00000	3.25400	3,020.480	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put			918.00000	0.91800	954.730	15.97	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call			3,516.00000	3.51600	3,276.120	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put			813.00000	0.81300	843.400	16.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call			3,784.00000	3.78400	3,539.450	16.09	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put			717.00000	0.71700	742.760	16.09	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.00000	73.96368	8.96400	74.23831		18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call			3,864.00000	3.86400	3,677.880	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put			3,211.00000	3.21100	3,299.160	18.93	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call			3,475.00000	3.47500	3,297.490	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put			3,582.00000	3.58200	3,679.360	18.83	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call			3,665.00000	3.66500	3,483.140	18.87	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put			3,390.00000	3.39000	3,483.140	18.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.07900	75.14168	9.04200	75.41985		19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call			4,753.00000	4.75300	4,576.600	19.22	0.00	0	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	07/02/2013	Bond Future	9.05	Put			4,693.00000	4.69300	4,794.480	19.22	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.10	Call			4,945.00000	4.94500	4,765.150	19.28	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.10	Put			4,510.00000	4.51000	4,608.010	19.28	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call			4,384.00000	4.38400	4,214.880	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put			5,083.00000	5.08300	5,192.080	19.14	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call			4,564.00000	4.56400	4,391.360	19.17	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put			4,882.00000	4.88200	4,987.340	19.17	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			142.13687	142.13687	142.09928	142.09928			0.00	0	925.00
R210	On	02/08/2012	Bond Future	141.45	Call			649.00000	0.64900	686.870		0.00	0	0.00
R210	On	02/08/2012	Bond Future	141.45	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.95	Put			851.00000	0.85100	813.130		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.00	Put			901.00000	0.90100	863.130		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	02/08/2012	Bond Future	143.05	Put			951.00000	0.95100	913.130		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			120.14900	120.14900	120.12250	120.12250			0.00	0	480.00
R211	On	02/08/2012	Bond Future	119.70	Call			423.00000	0.42300	449.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.70	Put			1.00000	0.00100	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call			173.00000	0.17300	199.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/08/2012	Bond Future	119.95	Put			1.00000	0.00100	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call			123.00000	0.12300	149.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put			1.00000	0.00100	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call			73.00000	0.07300	99.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put			1.00000	0.00100	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.66578	117.66578	117.63541	117.63541			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	117.45	Call			185.00000	0.18500	215.780		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.45	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.95	Put			315.00000	0.31500	284.220		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.00	Put			365.00000	0.36500	334.220		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	118.05	Put			415.00000	0.41500	384.220		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.79700	86.74141	8.77300	86.93257		14.05	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.84	Call			2,148.00000	2.14800	1,991.850	13.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.84	Put			1,616.00000	1.61600	1,650.970	13.94	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call			3,981.00000	3.98100	3,794.490	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put			675.00000	0.67500	679.290	14.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call			4,272.00000	4.27200	4,082.840	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put			591.00000	0.59100	593.290	14.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call			4,569.00000	4.56900	4,377.760	14.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put			517.00000	0.51700	516.460	14.38	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.87600	84.44980	8.85000	84.65379		16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call			4,186.00000	4.18600	4,033.600	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put			3,019.00000	3.01900	3,070.840	16.85	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call			4,404.00000	4.40400	4,248.400	16.90	0.00	0	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	01/11/2012	Bond Future	9.05	Put			2,854.00000	2.85400	2,902.110	16.90	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.90	Call			3,774.00000	3.77400	3,628.020	16.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.90	Put			3,382.00000	3.38200	3,440.370	16.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call			3,977.00000	3.97700	3,828.130	16.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put			3,196.00000	3.19600	3,251.570	16.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.96100	85.80022	8.93500	86.00086		17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call			4,837.00000	4.83700	4,701.870	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put			4,721.00000	4.72100	4,786.670	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call			5,031.00000	5.03100	4,892.580	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put			4,531.00000	4.53100	4,592.990	17.09	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call			5,233.00000	5.23300	5,092.960	17.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put			4,351.00000	4.35100	4,411.620	17.14	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.95400	77.65852	8.92400	77.90092			0.00	0	1,530.00
R214	On	02/08/2012	Bond Future	8.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put			1,099.00000	1.09900	1,341.520		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put			1,016.00000	1.01600	1,258.560		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put			933.00000	0.93300	1,175.750		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.96	Call			291.00000	0.29100	48.320		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future			1.32530	1.32530	1.32490	1.32490			19.39	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future	1.10	Call			2,249.00000	0.22490	2,253.000		26.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/06/2012	Foreign Exchange Future		1.10	Put			0.00000	0.00000	0.000	26.22	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future		1.15	Call			1,749.00000	0.17490	1,753.025	29.01	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future		1.15	Put			0.00000	0.00000	0.025	29.01	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future		1.20	Call			1,250.00000	0.12500	1,253.587	27.05	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future		1.20	Put			1.00000	0.00010	0.587	27.05	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future		1.30	Call			309.00000	0.03090	301.836	19.39	0.00	0	0.00
YUAN/R On	18/06/2012	Foreign Exchange Future		1.30	Put			60.00000	0.00600	48.836	19.39	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future				1.34090	1.34090	1.34070	1.34070		20.80	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.26	Call			1,021.00000	0.10210	1,014.129	19.28	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.26	Put			222.00000	0.02220	213.129	19.28	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.35	Call			544.00000	0.05440	533.849	20.80	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.35	Put			637.00000	0.06370	624.849	20.80	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.16	Call			1,844.00000	0.18440	1,843.404	19.39	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.16	Put			45.00000	0.00450	42.404	19.39	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.21	Call			1,399.00000	0.13990	1,394.634	18.76	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.21	Put			100.00000	0.01000	93.634	18.76	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.35570	1.35570	1.35560	1.35560		20.81	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.23	Call			1,525.00000	0.15250	1,521.313	19.24	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.23	Put			249.00000	0.02490	244.313	19.24	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.28	Call			1,195.00000	0.11950	1,189.804	19.68	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.28	Put			419.00000	0.04190	412.804	19.68	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.35	Call			835.00000	0.08350	829.669	20.81	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.35	Put			779.00000	0.07790	772.669	20.81	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.18	Call			1,910.00000	0.19100	1,907.362	18.87	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.18	Put			134.00000	0.01340	130.362	18.87	0.00	0	0.00

**Total for Derivatives :** **875,997,138.80**    **94,888**    **1 705 135.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.00000	11.36231	100.00000	11.33479			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	19.06784	100.00000	19.02587			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	1.76682	100.00000	1.76254			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	126.37671	5.00000	126.35975			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	85.80377	100.00000	85.61095			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	19.24251	100.00000	19.20016			20,000,000,000.00	200,000	16,220,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	33.35182	100.00000	33.27841			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.97129	100.00000	9.94713			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	12.98360	100.00000	12.95503			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.69536	100.00000	45.58466			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	26.37194	100.00000	26.30453			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	16.04550	100.00000	16.00663			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.50183	100.00000	32.42309			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.53757	100.00000	12.50720			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.39865	100.00000	9.37588			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.20377	100.00000	9.18147			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.33859	100.00000	9.31597			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	23.54833	100.00000	23.49650			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	20.65666	100.00000	20.60662			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	25.37833	100.00000	25.32247			0.00	0	139,000.00
ABL11B	On	29/09/2014			100.00000	24.60455	100.00000	24.54495			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.11268	100.00000	16.07364			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.89739	100.00000	11.86826			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	109.05488	100.00000	108.76013			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	66.22289	100.00000	66.07553			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	46.97248	100.00000	46.86908			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	47.56507	100.00000	47.44984			0.00	0	10,000,000.00
ABL9	On	19/02/2013			100.00000	59.14569	100.00000	59.00241			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	78.06268	100.00000	77.95164			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	33.47611	100.00000	33.39054			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	18.34491	100.00000	18.29801			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	89.56899	8.00000	89.51796			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	88.99047	100.00000	88.77910			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	24.88616	100.00000	24.83078			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	16.14076	100.00000	16.10123			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.94745	9.58000	101.92093			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	12.43592	100.00000	12.40580			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	4.87779	100.00000	4.86525			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	16.58499	100.00000	16.54240			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	6.43513	100.00000	6.41860			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	135.08398	100.00000	134.68610			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	80.36902	100.00000	80.16360			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	4.63226	100.00000	4.62036			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.02535	100.00000	2.02152			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.02535	100.00000	2.02152			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.85838	6.82500	100.84352			0.00	0	0.00
ABN36	On	06/07/2012			100.00000	96.26442	100.00000	96.01632			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	5.96288	100.00000	5.95070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	11.05457	100.00000	11.03336			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.60893	100.00000	12.57838			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.16689	100.00000	10.14728			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	19.82845	100.00000	19.78634			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.28237	100.00000	9.26456			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.78793	100.00000	8.77102			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	17.93101	100.00000	17.89642			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.15705	100.00000	17.12386			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.92529	100.00000	1.91921			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.87720	100.00000	1.87128			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.50537	100.00000	16.47344			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	17.27767	100.00000	17.15973			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	13.82262	100.00000	13.77439			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	14.99454	100.00000	14.96554			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.38490	100.00000	14.35707			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	12.86584	100.00000	12.83752			20,000,000,000.00	200,000	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.01521	100.00000	17.97556			20,000,000,000.00	200,000	6,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	8.58346	100.00000	8.56447			120,000,000,000.00	1,200,000	6,800,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	10.85012	100.00000	10.82624			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.70270	100.00000	15.66814			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	26.88838	100.00000	26.81933			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.35657	4.00000	116.30262			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.11055	100.00000	6.09480			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.05239	100.00000	4.04193			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	41.62725	100.00000	41.52641			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	67.19349	100.00000	67.03072			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	46.53875	100.00000	46.42601			0.00	0	0.00
ACL01U	On	30/05/2015	Spot Bond			100.00000	20.36357	100.00000	20.21752			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	39.89884	100.00000	39.80219			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	62.81445	100.00000	62.66061			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	39.89884	100.00000	39.80219			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	60.04031	100.00000	59.89486			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	54.56352	100.00000	54.44341			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.28322	13.50000	103.24656			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.45549	100.00000	15.41805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond			100.00000	15.70652	100.00000	15.66847			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	19.27108	100.00000	19.22439			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	93.47723	100.00000	93.24176			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	46.17432	100.00000	46.06247			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	46.12462	100.00000	46.01289			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	15.20447	100.00000	15.16763			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.22151	100.00000	1.21920			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	61.01455	100.00000	60.86511			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	61.01455	100.00000	60.86511			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	28.46276	100.00000	28.39380			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	32.40567	100.00000	32.32631			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	12.35877	100.00000	12.33538			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	90.46482	100.00000	90.24735			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	10.38261	100.00000	10.36296			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	10.38261	100.00000	10.36296			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	46.78724	100.00000	46.67389			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	16.22609	100.00000	16.18678			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	17.19238	100.00000	17.15074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015	Spot Bond			100.00000	15.79533	100.00000	15.75705			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.08638	100.00000	16.04740			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.21444	100.00000	16.17516			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.57228	100.00000	12.54430			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.57228	100.00000	12.54430			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.63919	100.00000	12.61107			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.30840	100.00000	13.27616			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.63919	100.00000	12.61107			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.50537	100.00000	12.47754			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	19.97291	100.00000	19.93512			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	18.92682	100.00000	18.88098			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	67.25361	100.00000	67.09069			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	32.94283	100.00000	32.86303			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.05756	100.00000	13.02593			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	32.94283	100.00000	32.86303			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	67.25361	100.00000	67.09069			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.94522	100.00000	9.92112			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.05048	100.00000	10.02613			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On	20/12/2025	Spot Bond			100.00000	10.10244	100.00000	10.07797			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.85605	100.00000	9.83218			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	32.75298	100.00000	32.67364			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.98570	100.00000	9.96152			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	62.78653	100.00000	62.63277			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	43.79730	100.00000	43.69003			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	62.79776	100.00000	62.64396			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.42921	100.00000	12.39910		300,000,000,000.00	3,000,000	1,930,000.00	
ACL114	On	20/03/2014	Spot Bond			100.00000	32.62641	100.00000	32.54738			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.48380	100.00000	36.40260			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	29.75836	100.00000	29.68628			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	87.23955	100.00000	87.03573			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.84364	100.00000	8.82198			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.85492	100.00000	8.83323			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.17938	100.00000	6.16769			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	23.59105	100.00000	23.53327			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.33785	100.00000	3.33047			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.08538	100.00000	4.07638			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016	Spot Bond			100.00000	5.19130	100.00000	5.18148			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.47348	100.00000	3.46583			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.60637	100.00000	3.59844			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	0.03198	100.00000	0.03191			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	23.59105	100.00000	23.53327			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.05478	100.00000	14.02073			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	16.53483	100.00000	16.49477			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	16.53483	100.00000	16.49477			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.03198	100.00000	0.03191			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.31830	100.00000	2.31269			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.03198	100.00000	0.03191			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.56524	100.00000	1.56176			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.56524	100.00000	1.56176			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02047	100.00000	0.02042			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	33.89980	100.00000	33.81767			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602		200,000,000,000.00	2,000,000	1,000,000.00	
ACL149	On	20/03/2014	Spot Bond			100.00000	25.17542	100.00000	25.12557			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	25.17542	100.00000	25.12557			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.63402	100.00000	1.63079			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	22.94059	100.00000	22.88502			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.63402	100.00000	1.63079			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.63402	100.00000	1.63079			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	13.53382	100.00000	13.51268			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.00000	6.41383	100.00000	6.40113			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	16.51193	100.00000	16.46812			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	1.13330	100.00000	1.13006			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	25.75664	100.00000	25.68112			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.23196	100.00000	0.23100			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.12868	100.00000	1.12469			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	100.83340	1.75000	100.78392			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	10.34542	100.00000	10.28149			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	6.56190	100.00000	6.51160			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	69.60264	100.00000	74.03578			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	69.58266	100.00000	73.98589			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	57.57108	100.00000	57.44366			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.40420	100.00000	2.39838			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	10.86787	100.00000	10.84396			0.00	0	10,258,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	12.91763	100.00000	12.88904			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.72598	100.00000	25.66298			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	17.75507	100.00000	17.71599			0.00	0	14,200,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.68275	100.00000	24.62230			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	12.91921	100.00000	12.89061			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.19527	100.00000	5.18192			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	31.36305	100.00000	31.29326			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.10376	100.00000	11.07656			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	12.09207	100.00000	12.06530			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	10.41483	100.00000	10.38195			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.15928	100.00000	9.13038			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	19.79610	100.00000	19.75229			0.00	0	63,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.79640	100.00000	10.76996			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.95987	100.00000	46.84611			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	43.35513	100.00000	43.25970			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.74656	100.00000	23.68840			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.39176	100.00000	24.33778			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	12.90902	100.00000	12.88045			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	29.45511	100.00000	29.38376			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.78205	100.00000	18.73605			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	47.72738	100.00000	47.61049			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.81808	100.00000	100.55416			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.64690	100.00000	19.59878			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.61283	100.00000	19.56479			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	16.71058	100.00000	16.66965			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.40211	100.00000	17.35948			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.78437	100.00000	14.74816			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.49181	100.00000	16.45141			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.49181	100.00000	16.45141			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.49181	100.00000	16.45141			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.99044	100.00000	16.94883			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	18.22544	100.00000	18.18080			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.64690	100.00000	19.59878			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	16.25239	100.00000	16.21259			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	101.64548	8.00000	101.62336			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016	Spot Bond			100.00000	2.70645	100.00000	2.69983			0.00	0	0.00
BAYA18	On	31/12/2016	Spot Bond			100.00000	1.73213	100.00000	1.72789			0.00	0	0.00
BAYA19	On	31/12/2016	Spot Bond			100.00000	1.73213	100.00000	1.72789			0.00	0	0.00
BAYA20	On	30/09/2014	Spot Bond			100.00000	16.13172	100.00000	16.09222			0.00	0	0.00
BAYA21	On	31/03/2013	Spot Bond			100.00000	60.36163	100.00000	60.14122			0.00	0	0.00
BAYA22	On	30/09/2015	Spot Bond			100.00000	6.48128	100.00000	6.45761			0.00	0	0.00
BAYB02	On	31/03/2016	Spot Bond			100.00000	22.26091	100.00000	22.20638			0.00	0	0.00
BAYB03	On	31/12/2016	Spot Bond			100.00000	1.73213	100.00000	1.72789			0.00	0	0.00
BAYB04	On	31/03/2017	Spot Bond			100.00000	1.73060	100.00000	1.72627			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.27940	100.00000	4.27130			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	22.46364	100.00000	22.40863			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	20.44444	100.00000	20.39437			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	12.62002	100.00000	12.58912			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	12.62541	100.00000	12.59482			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	15.25821	100.00000	15.22084			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	13.22097	100.00000	13.18860			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	27.14754	100.00000	27.08177			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	18.91099	100.00000	18.86519			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP58U On	23/07/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
BCP59U On	17/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BCP60U On	07/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.70798	100.00000	4.69750			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	7.97213	100.00000	7.95701			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	8.90178	100.00000	8.88490			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	9.21330	100.00000	9.19292			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	30.41408	100.00000	30.34040			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	45.51258	100.00000	45.40111			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	28.70649	100.00000	28.63695			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	27.76442	100.00000	27.69717			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	46.58537	100.00000	46.47128			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	41.49979	100.00000	41.39925			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	65.96888	100.00000	65.80732			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.70880	100.00000	7.69013			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	16.53483	100.00000	16.49477			0.00	0	0.00
BEER01 On	19/07/2012	Spot Bond			100.00000	95.78284	100.00000	95.54398			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.38175	100.00000	10.35632			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.43753	100.00000	10.41198			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.60492	100.00000	10.57895			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.16286	100.00000	11.13552			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.72079	100.00000	11.69208			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.28302	100.00000	13.25049			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	2.57061	100.00000	2.56432			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.51450	100.00000	2.50835			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	1.79672	100.00000	1.79201			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	1.79672	100.00000	1.79201			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	1.79672	100.00000	1.79201			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	105.18407	8.00000	105.16076			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017	Spot Bond			100.00000	1.79672	100.00000	1.79201			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	1.14990	100.00000	1.14688			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.79672	100.00000	1.79201			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.79672	100.00000	1.79201			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.34721	100.00000	29.28190			10,085,000,000.00	100,850	4,400,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	97.57975	100.00000	97.33333			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	95.02321	100.00000	94.78325			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	22.60062	1,000.00000	22.46154			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.96229	100.00000	11.93332			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.70412	100.00000	6.68787			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.60506	100.00000	7.58664			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.98232	100.00000	11.95330			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.31287	100.00000	12.28305			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.91388	100.00000	12.88259			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.41805	100.00000	15.38070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.38867	100.00000	14.35382			0.00	0	0.00
BMWFO2	On	15/06/2012	Spot Bond			100.00000	103.19478	100.00000	102.91359			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	46.75028	100.00000	46.63702			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	102.26887	100.00000	101.99396			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	45.36956	100.00000	45.25845			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	69.58108	100.00000	69.45270			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.28696	100.00000	8.26666			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	90.29568	100.00000	90.07966			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	26.88755	100.00000	26.82836			67,800,000,000.00	678,000	4,300,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	17.95794	100.00000	17.91841			0.00	0	43,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.39067	100.00000	13.35788			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.80621	100.00000	29.73400			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.26877	100.00000	15.23517			6,800,000,000.00	68,000	12,034,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.35131	8.00000	61.33823			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	0.26902	100.00000	0.26836			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.43938	8.00000	59.42657			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	20.40391	100.00000	20.34021			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.68542	100.00000	11.65970			30,000,000,000.00	300,000	5,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On	23/06/2023	Spot Bond			100.00000	18.49419	100.00000	18.45327			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.67185	100.00000	11.64602			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.64094	100.00000	13.61091			0.00	0	59,700,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.07076	100.00000	13.03909			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.70546	12.05000	103.68326			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	60.95661	100.00000	60.80894			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	28.69331	100.00000	28.62304			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.04896	100.00000	22.99251			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	85.58140	100.00000	85.38283			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	8.88966	100.00000	8.86190			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	66.79070	100.00000	66.62890			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	101.43261	100.00000	101.15995			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.80865	100.00000	69.63954			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	29.55690	100.00000	29.48529			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	46.58017	100.00000	46.46733			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	46.58017	100.00000	46.46733			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	46.58017	100.00000	46.46733			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	39.86406	100.00000	39.76750			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	46.62158	100.00000	46.50864			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	46.20746	100.00000	46.09551			0.00	0	0.00
CLN119	On	20/06/2012	Spot Bond			100.00000	101.82615	100.00000	101.55242			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	45.87615	100.00000	45.76501			0.00	0	0.00
CLN121	On	15/06/2012	Spot Bond			100.00000	103.80311	100.00000	103.52026			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	59.67008	100.00000	59.55194			0.00	0	0.00
CLN124	On	20/06/2012	Spot Bond			100.00000	101.75236	100.00000	101.47884			0.00	0	0.00
CLN125	On	16/07/2012	Spot Bond			100.00000	94.02351	100.00000	93.78727			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	18.90960	100.00000	18.86379			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	45.39778	100.00000	45.28659			0.00	0	0.00
CLN128	On	20/06/2012	Spot Bond			100.00000	101.77695	100.00000	101.50336			0.00	0	0.00
CLN129	On	16/07/2012	Spot Bond			100.00000	94.03883	100.00000	93.80255			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	18.76902	100.00000	18.72356			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	46.20746	100.00000	46.09551			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133 On	20/09/2013	Spot Bond			100.00000	45.91756	100.00000	45.80632			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.51205	100.00000	19.46479			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	39.99740	100.00000	39.90051			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	39.76280	100.00000	39.66648			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	40.49005	100.00000	40.39197			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	47.12268	100.00000	47.00852			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	46.83279	100.00000	46.71933			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.91562	100.00000	46.80196			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	47.86420	100.00000	47.75885			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.03942	13.64000	102.00264			0.00	0	0.00
CLN148 On	15/06/2012	Spot Bond			100.00000	105.47354	100.00000	105.18614			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	44.43654	100.00000	44.33873			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	41.79918	100.00000	41.69792			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	85.19932	100.00000	85.00612			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.62505	100.00000	35.53876			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	35.13827	100.00000	35.05314			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	35.13827	100.00000	35.05314			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	62.97986	100.00000	62.82561			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	17.29732	100.00000	17.25541			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	87.11191	100.00000	86.90980			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.97578	100.00000	15.93708			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.75458	100.00000	15.71641			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.69875	100.00000	34.61469			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.69875	100.00000	34.61469			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.69875	100.00000	34.61469			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.69434	100.00000	34.61030			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.69875	100.00000	34.61469			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.69875	100.00000	34.61469			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.06316	100.00000	14.02910			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.69875	100.00000	34.61469			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	84.94841	100.00000	84.75578			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.56124	100.00000	65.40067			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.96009	100.00000	65.79854			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.70201	100.00000	65.54110			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.70201	100.00000	65.54110			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.26080	100.00000	32.18178			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	11.14195	100.00000	11.11496			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66681	100.00000	66.66680			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66681	100.00000	66.66680			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	14.65995	100.00000	14.62734			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.00225	100.00000	10.97530			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	16.53483	100.00000	16.49477			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	88.92843	100.00000	88.72210			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.84699	2.76000	100.83939			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.37221	100.00000	12.34224			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.45995	2.76000	105.41454			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	102.36546	8.25000	102.34310			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021			100.00000	4.21738	100.00000	4.20660			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	109.95542	2.40000	109.90918			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	65.20006	100.00000	66.93590			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	40.36823	100.00000	40.27044			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	25.83567	100.00000	25.77308			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	15.66396	100.00000	15.62559			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	15.66396	100.00000	15.62559			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	101.33097	8.52000	101.30788			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	22.99357	100.00000	22.94282			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	22.74204	100.00000	22.68635			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	2.57692	100.00000	2.57061			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	2.57692	100.00000	2.57061			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	101.27994	8.64500	101.25653			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	101.27994	8.64500	101.25653			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			100.00000	11.17859	100.00000	11.15386			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	51.20000	100.00000	40.86077			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	51.20000	100.00000	40.86077			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	17.14769	100.00000	17.10569			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	17.14769	100.00000	17.10569			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	15.95966	100.00000	15.92806			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	58.73634	100.00000	58.59249			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	58.73634	100.00000	58.59249			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	2.60324	100.00000	2.59809			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	1.55369	100.00000	1.54993			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	55.06442	100.00000	54.93102			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	1.63402	100.00000	1.63079			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	9.03880	100.00000	9.01690			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	102.82578	9.35000	102.79998			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	102.82578	9.35000	102.79998			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	9.01690	100.00000	8.99506			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	9.01690	100.00000	8.99506			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	8.58993	100.00000	10.71141			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	18.30932	100.00000	18.26497			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	102.06992	9.65000	102.04378			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	16.49528	100.00000	16.44875			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	61.35907	100.00000	61.16540			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	26.00995	100.00000	25.90833			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	26.00995	100.00000	25.90833			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	1.77623	100.00000	1.77069			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	1.11837	100.00000	1.11271			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	11.22913	100.00000	11.15567			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.17839	100.00000	8.12328			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.13094	100.00000	8.07614			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	1.10090	100.00000	1.09247			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	1.65815	100.00000	1.65297			0.00	0	5,000,000.00
CLN276	On	24/05/2017	Spot Bond			100.00000	12.08617	100.00000	12.04844			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	1.64266	100.00000	1.63754			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	1.00507	100.00000	0.99805			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015			100.00000	14.83561	100.00000	14.60103			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.25262	100.00000	10.22061			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	103.17982	100.00000	102.89867			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.11648	100.00000	20.07171			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.11648	100.00000	20.07171			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00026	100.00000	0.00026			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	54.40110	100.00000	54.28071			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	55.14171	100.00000	55.00813			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	55.11690	100.00000	54.98337			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	86.01931	100.00000	85.79945			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	81.61258	100.00000	81.40300			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	57.46347	100.00000	57.29197			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	57.17949	100.00000	57.05363			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	60.70708	100.00000	60.55840			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	60.70708	100.00000	60.55840			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	8.31202	100.00000	8.29166			0.00	0	0.00
CLN56	On	30/04/2013			100.00000	54.28469	100.00000	54.16454			0.00	0	0.00
CLN57	On	30/04/2013			100.00000	54.29696	100.00000	54.17680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	55.11690	100.00000	54.98337			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	55.11690	100.00000	54.98337			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.24502	100.00000	13.21293			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	56.32840	100.00000	56.20374			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.21330	100.00000	9.19292			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00167	100.00000	0.00167			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00186	100.00000	0.00186			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	107.25687	100.00000	106.96855			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	101.61216	100.00000	101.33902			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	101.61708	100.00000	101.34391			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.01738	100.00000	99.66395			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	101.61708	100.00000	101.34391			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.06305	100.00000	99.70947			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.04348	100.00000	99.68996			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	110.68969	100.00000	110.41184			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.08589	100.00000	99.73223			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	9.80916	100.00000	9.79060			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	9.80916	100.00000	9.79060			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	11.69733	100.00000	11.66869			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	11.69733	100.00000	11.66869			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	2.77408	100.00000	2.76736			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	1.12829	100.00000	1.12424			0.00	0	0.00
CLNF08	On	10/07/2012			100.00000	97.06106	100.00000	96.81346			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	8.60085	100.00000	1.15292		3,500,000,000,000.00	35,000,000	35,000,000.00	
COJ02	On	15/09/2016			100.00000	17.34293	100.00000	17.30476			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	55.54821	100.00000	55.42527			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	9.89677	100.00000	9.87486			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	12.46280	100.00000	12.43521			0.00	0	225,000,000.00
COJ06	On	09/12/2015			100.00000	16.21341	100.00000	16.17753			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	13.01597	100.00000	12.98732			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	69.97596	100.00000	69.84320			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	101.84428	5.86800	101.82837			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.30967	7.17500	100.29028			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017	Spot Bond			100.00000	1.50182	100.00000	1.49818			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	8.86510	100.00000	8.84362			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	58.28184	100.00000	58.15250			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	91.04363	100.00000	90.82373			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	55.91929	100.00000	55.79519			0.00	0	0.00
DENG32	On	02/07/2012	Spot Bond			100.00000	98.01632	100.00000	97.76106			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
DENG34	On	05/07/2012	Spot Bond			100.00000	97.25453	100.00000	97.00323			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	95.52227	100.00000	95.27982			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	98.06504	100.00000	97.80832			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	46.90293	100.00000	46.79856			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	25.75943	100.00000	25.70242			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	12.75163	100.00000	12.72326		2,021,520,800,000.00	20,215,208	98,055,208.00	
DV23	On	27/02/2023	Spot Bond			100.00000	12.73549	100.00000	12.70716		124,400,000.00	1,244	133,501,244.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	94.16763	100.00000	93.92863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	18.31464	100.00000	18.27389			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.76621	100.00000	17.72270			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	91.53234	100.00000	91.31072			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.52841	100.00000	14.49110			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.32819	2.55000	101.28518			0.00	0	629,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.48442	100.00000	14.45219			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.29083	100.00000	13.26157			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.64308	8.00000	116.61823			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	12.90622	100.00000	12.87495			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
EQ174U	On	14/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	97.42947	100.00000	97.17771			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	94.72991	100.00000	94.49190			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	22.97019	100.00000	22.91148			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.02051	100.00000	25.96260			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.96292	100.00000	18.91697			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.80732	100.00000	1.80162			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	86.82500	100.00000	86.62448			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8 On	17/11/2014	Spot Bond			100.00000	21.87060	100.00000	21.81762			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond			100.00000	87.08056	100.00000	86.87945			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond			100.00000	21.26830	100.00000	21.21678			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond			100.00000	87.18704	100.00000	86.98568			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond			100.00000	22.00960	100.00000	21.95627			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond			100.00000	39.85580	100.00000	39.75925			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond			100.00000	20.75866	100.00000	20.70836			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond			100.00000	13.06507	100.00000	13.03342			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond			100.00000	39.87739	100.00000	39.78078			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond		100.00000	16.64560	100.00000	16.60896			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond		9.25000	101.36812	9.25000	101.34307			1,307,580,000.00	141,360	567,701,360.00
ES23	On	25/01/2023	Spot Bond		10.00000	103.85224	10.00000	103.82441			16,350,000.00	1,635	470,515,635.00
ES26	On	02/04/2026	Spot Bond		7.85000	101.54762	7.85000	101.52625			15,717,324,950.00	2,002,207	14,354,207.00
ES33	On	15/09/2033	Spot Bond		7.50000	101.83736	7.50000	101.81700			15,014,610,000.00	2,001,948	1,257,901,948.00
FR002U On	02/08/2023	Spot Bond			100.00000	11.35336	100.00000	11.32586			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond			100.00000	11.04814	100.00000	11.02137			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond			100.00000	40.53767	100.00000	40.43948			0.00	0	0.00
FR2B3C On	15/08/2013	Spot Bond			100.00000	40.71844	100.00000	40.61980			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3COn	15/08/2013	Spot Bond			8.37500	100.67799	8.37500	100.65531			0.00	0	0.00
FR2D3DOn	15/08/2013	Spot Bond			100.00000	41.62227	100.00000	41.52144			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	25.64292	100.00000	25.58647		20,000,000,000.00		200,000	5,200,000.00
FRB05 On	21/12/2018	Spot Bond			100.00000	13.01669	100.00000	12.98788		32,000,000,000.00		320,000	160,000.00
FRB06 On	05/11/2012	Spot Bond			100.00000	88.98262	100.00000	88.77126			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	82.68297	100.00000	82.50044			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	9.69033	100.00000	9.64257			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	7.72494	100.00000	7.68141			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	1.62913	100.00000	1.62514			0.00	0	0.00
FRBC21On	21/12/2018	Spot Bond			100.00000	18.16819	100.00000	18.12797			0.00	0	20,000.00
FRBC22On	21/12/2018	Spot Bond			100.00000	10.77932	100.00000	10.75320			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	33.48128	100.00000	33.39488			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	50.17190	100.00000	50.06026			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	4.10624	100.00000	4.09565			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	3.07029	100.00000	3.06349			0.00	0	0.00
FRBI33 On	07/12/2033	Spot Bond			100.00000	3.50392	100.00000	3.49617			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04 On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
FRBN06 On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			100.00000	0.28364	100.00000	0.28310			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			100.00000	0.01887	100.00000	0.01883			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			100.00000	0.01739	100.00000	0.01736			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			100.00000	28.77145	100.00000	28.70778			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			100.00000	61.47888	100.00000	61.32831			0.00	0	0.00
FRC100 On	13/06/2012	Spot Bond			100.00000	68.33335	100.00000	68.33334			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC102 On	20/06/2012	Spot Bond			100.00000	100.84231	100.00000	100.57124			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	25.17542	100.00000	25.12557			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	25.17542	100.00000	25.12557			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	0.04166	100.00000	0.04156			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.51278			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	1.12661	100.00000	1.12229			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	57.19948	100.00000	57.06092			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	2.80113	100.00000	2.78757			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	86.64526	100.00000	86.44515			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.32513	100.00000	10.24599			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	1.08485	100.00000	1.07390			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	15.69087	100.00000	15.51677			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	0.85518	100.00000	0.85228			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	0.86645	100.00000	0.86110			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	12.14265	100.00000	11.87469			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	29.24426	100.00000	29.17953			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	23.41854	100.00000	23.36118			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.55207	100.00000	16.51196			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	14.25928	100.00000	14.22474			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	43.37318	100.00000	43.26695			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.61185	6.90500	101.59281			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	8.88479	100.00000	8.84331			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	43.76324	100.00000	43.65606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	16.53483	100.00000	16.49477			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.03500	100.00000	1.03247			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.17076	5.87500	102.15450			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.77408	100.00000	2.76736			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.77408	100.00000	2.76736			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.11776	100.00000	6.10414			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	20.76521	100.00000	20.72592			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.60459	100.00000	5.59211			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.73651	100.00000	6.72152			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	97.87234	100.00000	97.52650			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.55028	100.00000	10.53033			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	1.03500	100.00000	1.03247			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	103.68315	4.73000	103.63304			0.00	0	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	63.07536	100.00000	62.92256			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	10.58229	100.00000	10.55665			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	62.64449	100.00000	62.52047			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	62.64449	100.00000	62.52047			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.64449	100.00000	62.52047			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	1.63402	100.00000	1.63079			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	2.60324	100.00000	2.59809			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.63402	100.00000	1.63079			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	10.11744	100.00000	10.09740			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	2.60324	100.00000	2.59809			0.00	0	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	1.51646	100.00000	1.51278			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	40.94077	100.00000	40.84158			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	43.89210	100.00000	43.78577			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.03778	100.00000	40.93836			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	43.99657	100.00000	43.88998			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	41.27657	100.00000	41.17658			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	41.35119	100.00000	41.25102			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.13473	100.00000	42.03265			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.09736	100.00000	42.99296			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	43.70181	100.00000	43.59594			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	18.51284	100.00000	18.46554			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	38.55324	100.00000	38.45985			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.06800	100.00000	23.01150			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	10.85177	100.00000	10.81751			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.11199	100.00000	12.08233			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.93138	100.00000	1.92529			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.06994	100.00000	8.05039			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.34374	100.00000	0.34266			0.00	0	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	5.59452	100.00000	5.58214			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.75443	100.00000	3.74608			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.24982	100.00000	8.22962			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.00739	100.00000	3.99705			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	99.39490	100.00000	99.13265			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	95.42722	100.00000	95.18317			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	95.42722	100.00000	95.18317			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.58325	100.00000	2.57692			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	92.12185	100.00000	91.89439			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.20627	100.00000	11.17883			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	89.87654	100.00000	89.65517			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	36.37013	100.00000	36.28202			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	32.67199	100.00000	32.59285			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	102.94741	2.00000	102.90518			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	61.56389	100.00000	61.41475			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On	22/03/2013	Spot Bond			100.00000	66.27773	100.00000	66.10396			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	51.85776	100.00000	51.69586			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.80878	100.00000	0.80559			0.00	0	20,000,000.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.61213	100.00000	1.60710			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	50.26127	100.00000	50.10435			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	49.63652	100.00000	49.48155			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00245	100.00000	0.00244			0.00	0	19,225,000.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.03886	100.00000	9.01064			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.54308	100.00000	1.33635			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	25.89916	100.00000	25.84215			20,000,000,000.00	200,000	1,700,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.52792	100.00000	20.48273			0.00	0	252,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.21956	9.00000	98.19321			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	103.94009	8.00000	103.91524			0.00	0	23,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	12.80913	100.00000	12.78079			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.48310	9.00000	100.46696			1,800,000,000.00	200,000	4,800,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	10.84926	100.00000	10.82525			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.24682	100.00000	12.21957			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.15772	100.00000	9.13745			0.00	0	175,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	2.30150	100.00000	2.29592			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.63815	100.00000	10.60420			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.63365	9.48500	101.60792			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	63.03562	100.00000	62.89535			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	83.84450	100.00000	83.65609			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	83.85820	100.00000	83.66975			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	83.94589	100.00000	83.75724			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	86.30046	100.00000	86.10161			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
GRA295	On	15/06/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	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	89.68059	100.00000	89.46078			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
GRD171	On	12/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD172	On	18/07/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.09557	100.00000	8.07574			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.19414	100.00000	10.16917			0.00	0	0.00
GRN1A10	On	18/11/2012	Spot Bond			100.00000	86.22610	100.00000	86.02742			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	86.35358	100.00000	86.15461			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	86.40670	100.00000	86.20760			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	86.59792	100.00000	86.39839			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	19.88644	100.00000	19.83826			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.01776	100.00000	10.99108			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.36893	100.00000	6.35333			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	2.80793	100.00000	2.80113		4,000,000,000,000.00	40,000,000	20,000,000.00	
GRT05	On	25/01/2015	Spot Bond			100.00000	9.71040	100.00000	9.68662			0.00	0	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On	23/09/2016	Spot Bond			100.00000	9.95679	100.00000	9.93268			0.00	0	0.00
HMS1B2On		19/07/2012	Spot Bond			100.00000	93.09933	100.00000	92.86716			0.00	0	0.00
HMS1B3On		19/07/2012	Spot Bond			100.00000	93.09933	100.00000	92.86716			0.00	0	0.00
HMS1B5On		19/07/2012	Spot Bond			100.00000	96.00869	100.00000	95.76926			0.00	0	0.00
HMS1B6On		19/07/2012	Spot Bond			100.00000	100.63963	100.00000	100.38866			0.00	0	0.00
HMS1B7On		19/07/2013	Spot Bond			100.00000	43.01337	100.00000	42.90803			91,000,000,000.00	910,000	455,000.00
HMS1B8On		19/07/2015	Spot Bond			100.00000	14.14500	100.00000	14.11036			0.00	0	0.00
HMS1B9On		19/07/2015	Spot Bond			100.00000	15.78203	100.00000	15.74338			91,000,000,000.00	910,000	455,000.00
HMS1C2On		19/07/2012	Spot Bond			100.00000	93.17233	100.00000	92.93998			0.00	0	0.00
HMS1C3On		19/07/2013	Spot Bond			100.00000	43.20619	100.00000	43.10037			0.00	0	0.00
HMS1C4On		19/07/2015	Spot Bond			100.00000	14.52445	100.00000	14.48887			0.00	0	0.00
HMS1C5On		19/07/2015	Spot Bond			100.00000	16.16148	100.00000	16.12190			0.00	0	0.00
HMS1D2On		19/07/2012	Spot Bond			100.00000	93.26663	100.00000	93.03404			0.00	0	0.00
HMS1D3On		19/07/2013	Spot Bond			100.00000	43.55326	100.00000	43.44659			0.00	0	0.00
HMS1D4On		19/07/2015	Spot Bond			100.00000	15.01230	100.00000	14.97554			0.00	0	0.00
HMS1D5On		19/07/2015	Spot Bond			100.00000	16.64933	100.00000	16.60855			0.00	0	0.00
HMS1E2On		19/07/2012	Spot Bond			100.00000	93.60121	100.00000	93.36778			0.00	0	0.00
HMS1E3On		19/07/2013	Spot Bond			100.00000	44.01604	100.00000	43.90824			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4On	19/07/2015	Spot Bond			100.00000	15.60857	100.00000	15.57035			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	94.01184	100.00000	93.77739			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	94.62017	100.00000	94.38421			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.29483	100.00000	13.26524			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.58977	100.00000	5.57740			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.49565	100.00000	12.46784			0.00	0	29,800,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.49565	100.00000	12.46784			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	109.73935	100.00000	109.44033			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	103.50393	100.00000	103.22190			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	88.30159	100.00000	88.09382			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	81.45500	100.00000	68.27196			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	82.49097	100.00000	82.30967			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	22.41404	100.00000	22.36470			0.00	0	10,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	54.94288	100.00000	54.80978			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	15.58969	100.00000	15.55192			0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	15.03505	100.00000	14.99863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	45.32762	100.00000	45.21781			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.60198	100.00000	37.49395			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.87668	100.00000	32.79704			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	32.71999	100.00000	32.64796			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.93647	100.00000	15.90139			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.05605	100.00000	13.02731			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	29.91539	100.00000	29.84918			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.98527	100.00000	29.91184			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.33015	100.00000	14.29544			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.34580	1.75000	105.30330			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.63894	8.27000	102.61609			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	14.86112	100.00000	14.82511			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.49328	100.00000	2.48724			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	4.53554	100.00000	4.52544			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.75443	100.00000	3.74608			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	10.92060	100.00000	10.88613			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.94363	100.00000	1.93750			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.72571	8.76500	101.70187			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2013	Spot Bond			100.00000	53.52666	100.00000	53.40883			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.10246	100.00000	15.06904			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.10246	100.00000	15.06904			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.84848	5.00000	101.83466			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	18.79105	100.00000	18.74946			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.35379	100.00000	10.32871			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.35379	100.00000	10.32871			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.75676	100.00000	11.72005			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.29296	100.00000	7.27529			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	20.64994	100.00000	20.60449			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	52.70733	100.00000	52.59131			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	13.65649	100.00000	13.62341			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013	Spot Bond			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND224	On	12/06/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	58.65191	100.00000	58.50983			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.46247	100.00000	14.42705			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.22544	100.00000	18.18080			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.99044	100.00000	16.94883			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	73.07245	100.00000	72.93457			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	81.23620	100.00000	81.05727			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	61.61570	100.00000	61.49880			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	0.29642	100.00000	0.29571			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.38227	100.00000	13.51979			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.76682	100.00000	1.76254			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	68.61668	100.00000	68.61667			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	81.97761	100.00000	81.79743			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	101.93357	6.50000	101.92163			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	64.21848	100.00000	64.01123			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	56.10308	100.00000	55.81040			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	76.45429	100.00000	76.24309			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	75.40984	100.00000	75.20436			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	90.12120	100.00000	89.90457			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	60.65608	100.00000	60.50915			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.43979	100.00000	41.33941			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.43979	100.00000	41.33941			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.56405	100.00000	43.45736			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	31.52728	100.00000	31.45091			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	91.27220	100.00000	91.05067			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	20.73964	100.00000	20.68884			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.73835	100.00000	21.68568			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.13477	100.00000	39.03996			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.18387	100.00000	17.12963			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.66437	100.00000	11.62756			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.37932	100.00000	9.34971			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.46953	8.80000	101.44566			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.00172	100.00000	31.93127		51,700,000,000.00		517,000	611,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.29768	100.00000	15.26062			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	12.85276	100.00000	12.82447		20,000,000,000.00		200,000	1,300,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.05565	100.00000	22.00222			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	16.35611	100.00000	16.31649			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.25501	100.00000	23.20354			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.14500	100.00000	11.11801			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02647	100.00000	0.02641			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.01811	2.75000	101.01054			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.14844	2.60000	102.10483			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.85958	100.00000	8.83161			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	59.53093	100.00000	59.39918			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.63163	100.00000	65.47088			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	15.90101	100.00000	15.86601		30,000,000,000.00	0.00	300,000	300,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.99739	100.00000	10.97075			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	100.71605	2.60000	100.66982			0.00	0	20,000,000.00
IVA131	On	04/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	66.72761	100.00000	66.59265			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	44.83493	100.00000	44.72513			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.30539	100.00000	8.28527			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.47564	100.00000	23.41814			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	62.92845	100.00000	62.77600			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	62.55834	100.00000	62.40679			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	68.89139	100.00000	68.73808			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	65.00919	100.00000	64.86687			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	65.79277	100.00000	65.64636			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	56.98394	100.00000	56.85782			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	92.87086	100.00000	92.64599			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	14.90765	100.00000	14.87484			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.49916	100.00000	42.39507			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	107.83829	100.00000	107.55525			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	83.80159	100.00000	83.61782			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386		32,400,000,000,000.00	324,000,000	324,000,000	324,000,000.00
MBF018	On	15/04/2013	Spot Bond			100.00000	63.41407	100.00000	63.25876			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.02481	100.00000	30.94882			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	86.62242	100.00000	86.42145			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	53.61471	100.00000	53.48483			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025 On	26/05/2014	Spot Bond			100.00000	21.96059	100.00000	21.90739			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	94.54545	100.00000	94.30052			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.71049	100.00000	22.65486			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.73993	100.00000	16.68710			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	61.19208	100.00000	61.04221			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	61.39693	100.00000	61.24657			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	30.17686	100.00000	30.10294			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	94.28688	100.00000	94.04757			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	85.41591	100.00000	85.22134			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	29.71885	100.00000	29.64606			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	58.28425	100.00000	58.14306			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.21796	100.00000	28.14960			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.70653	100.00000	30.63132			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.58553	100.00000	13.55262			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.17461	100.00000	16.13543			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.31353	100.00000	4.30308			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.53108	100.00000	10.50557			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.27252	8.00000	101.25082			0.00	0	36,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M On	13/12/2012	Spot Bond				100.00000	80.17429	100.00000	80.00000			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond				100.00000	13.45437	100.00000	13.42177			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond				100.00000	15.37804	100.00000	15.34401			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond				100.00000	15.37804	100.00000	15.34401			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond				100.00000	3.03764	100.00000	3.03091			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond				100.00000	0.49034	100.00000	0.48925			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond				100.00000	0.00112	100.00000	0.00112			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond				8.59000	101.62160	8.59000	101.59825			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond				9.34000	104.12022	9.34000	104.09411			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond				10.01000	104.41495	10.01000	104.38694			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond				100.00000	25.76846	100.00000	25.71143			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond				100.00000	12.13169	100.00000	12.10230			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond				100.00000	8.66710	100.00000	8.64610			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond				100.00000	12.79849	100.00000	12.76748			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond				100.00000	16.93183	100.00000	16.89456		59,000,000,000.00		590,000	16,290,000.00
MIIL01 On	31/05/2015	Spot Bond				100.00000	17.14752	100.00000	17.09398			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond				8.78500	100.32941	8.78500	100.30584			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond				100.00000	52.96843	100.00000	52.84012		2,000,000,000,000.00		20,000,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On	31/05/2017	Spot Bond			8.00000	100.30050	8.00000	100.27900			1,600,000,000.00	200,000	10,000,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.95904	100.00000	30.89015			20,000,000,000.00	200,000	2,600,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.62117	100.00000	20.57528			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	15.70531	100.00000	15.67036			30,000,000,000.00	300,000	3,900,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	38.97281	100.00000	38.88656			0.00	0	0.00
MTNC07	On	18/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.06833	100.00000	0.06817			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.06833	100.00000	0.06817			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.50044	100.00000	6.48469			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.58125	100.00000	6.56530			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.66205	100.00000	6.64591			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.72670	100.00000	6.71041			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.83444	100.00000	6.81788			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.88831	100.00000	6.87162			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.95295	100.00000	6.93611			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	7.11456	100.00000	7.09732			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.22231	100.00000	7.20480			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020	Spot Bond			100.00000	7.34082	100.00000	7.32303			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.44856	100.00000	7.43051			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.50243	100.00000	7.48425			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.14888	100.00000	8.12913			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.90306	100.00000	8.88148			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.06833	100.00000	0.06817			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.06833	100.00000	0.06817			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.89506	100.00000	29.82185			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	15.09827	100.00000	15.06129			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	9.12692	100.00000	9.10481			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	1.52753	100.00000	1.52383			0.00	0	10,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	82.66335	100.00000	82.47415			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.29041	100.00000	19.24795			20,000,000,000.00	200,000	8,700,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	16.01750	100.00000	15.97870			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.35497	100.00000	14.32338			20,000,000,000.00	200,000	6,300,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01887	100.00000	0.01883			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	62.68875	100.00000	62.53522			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	19.93557	100.00000	19.89145			0.00	0	9,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.54093	100.00000	17.49797			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.97264	100.00000	8.95066			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	31.73136	100.00000	31.66151			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.99805	100.00000	31.92053			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.48491	100.00000	15.45082		30,000,000,000.00	300,000	300,000	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.35644	100.00000	12.32650			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	62.85495	100.00000	62.69354			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	61.47690	100.00000	61.32633			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	55.83661	100.00000	55.70134			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	91.07978	100.00000	90.85872			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	21.68970	100.00000	21.64866			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.08673	100.00000	36.01845			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	20.68671	100.00000	20.64757			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	19.61832	100.00000	19.58120			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	16.28539	100.00000	16.24594			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	54.97230	100.00000	54.83912			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	66.60330	100.00000	66.44195			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	66.40047	100.00000	66.23961			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52 On	26/03/2013	Spot Bond			100.00000	66.40047	100.00000	66.23961			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.40047	100.00000	66.23961			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.98178	100.00000	18.93529			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.38874	100.00000	18.34371			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.03153	100.00000	17.98736			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.86971	100.00000	15.83127			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.07632	100.00000	9.05915			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.49478	100.00000	12.46451			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	8.93984	100.00000	8.92293			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.86289	100.00000	11.83384			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.57182	100.00000	12.54103			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	11.79570	100.00000	11.76682			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	2.62154	100.00000	2.61512			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	82.14009	100.00000	82.02053			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	33.98212	100.00000	33.89980			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	25.32554	100.00000	25.27540			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	25.32554	100.00000	25.27540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	87.19682	100.00000	86.99309			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	19.19413	100.00000	19.15187			40,000,000,000.00	400,000	400,000.00
NED12A	On	14/12/2012	Spot Bond			100.00000	81.25500	100.00000	67.66343			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	70.04881	100.00000	75.14997			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	44.18139	100.00000	44.08414			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	35.69023	100.00000	35.61081			0.00	0	4,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	8.21509	100.00000	8.19497			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	16.36359	100.00000	16.32757			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.33041	100.00000	11.30295			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	8.16194	100.00000	8.14099			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	12.95550	100.00000	12.92667			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.12746	100.00000	11.10050			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.42386	6.82500	100.40539			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.40905	6.58500	100.39122			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.13741	100.00000	54.00626			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15 On	22/05/2015	Spot Bond			100.00000	9.31656	100.00000	9.28747			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.33872	100.00000	11.31125			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	100.43003	6.92500	100.41130			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	54.13741	100.00000	54.00626			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	9.31656	100.00000	9.28747			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.54999	100.00000	11.52201			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.45471	7.32500	100.43489			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	54.13741	100.00000	54.00626			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	9.31656	100.00000	9.28747			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	85.62632	100.00000	85.43082			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	57.76229	100.00000	57.62235			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	85.75264	100.00000	85.55685			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	57.96869	100.00000	57.82825			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	85.81579	100.00000	85.61986			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	58.22668	100.00000	58.08563			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	58.56208	100.00000	58.42022			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.42678	100.00000	9.40394			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	100.50953	8.21500	100.48732			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On	31/10/2013			100.00000	45.27743	100.00000	45.16170			0.00	0	30,000,000.00
NRA014	On	30/04/2014			100.00000	31.78116	100.00000	31.71119			0.00	0	122,800,000.00
NRA018	On	30/11/2018			100.00000	13.10102	100.00000	13.07203			0.00	0	7,000,000.00
NRA01U	On	31/03/2013			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	13.54643	100.00000	13.51662		5,600,000,000.00		56,000	28,000.00
NRA023	On	31/05/2023			100.00000	6.30898	100.00000	6.29278			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	12.63608	100.00000	12.60811			0.00	0	5,000,000.00
NTC08	On	13/07/2012			100.00000	94.98029	100.00000	94.73983			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	62.76128	100.00000	62.60757			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	30.57475	100.00000	30.49987			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	30.41116	100.00000	30.33668			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	2.36373	100.00000	2.35800			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	9.58057	100.00000	9.55736			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	12.82124	100.00000	12.78984			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.87558	100.00000	12.84405			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.90819	100.00000	12.87657			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	13.69067	100.00000	13.65715			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	14.56011	100.00000	14.52445			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			Spot Bond	100.00000	19.99405	100.00000	19.94508		0.00	0	0.00
OML01	On	27/10/2015			Spot Bond	100.00000	15.84981	100.00000	15.81473		60,000,000,000.00	600,000	99,379,000.00
OTCA03	On	31/07/2012			Spot Bond	100.00000	90.97684	100.00000	90.75655		0.00	0	0.00
OTCA05	On	30/04/2013			Spot Bond	100.00000	61.39086	100.00000	61.24215		0.00	0	0.00
OTCA06	On	30/04/2014			Spot Bond	100.00000	30.50758	100.00000	30.43367		0.00	0	0.00
OTCA07	On	30/04/2013			Spot Bond	100.00000	61.30922	100.00000	61.16069		0.00	0	0.00
OTCA08	On	30/04/2014			Spot Bond	100.00000	30.28722	100.00000	30.21385		0.00	0	0.00
OTCA10	On	30/04/2017			Spot Bond	100.00000	12.69880	100.00000	12.66804		0.00	0	0.00
OTCA1U	On	31/10/2012			Spot Bond	100.00000	90.80932	100.00000	90.59103		0.00	0	0.00
OTCB1U	On	31/10/2012			Spot Bond	100.00000	91.17510	100.00000	90.95593		0.00	0	0.00
PBET01	On	13/09/2015			Spot Bond	100.00000	10.52116	100.00000	10.50126		0.00	0	0.00
PCF02U	On	06/07/2012			Spot Bond	100.00000	97.65747	100.00000	97.40577		0.00	0	0.00
PCF03	On	06/04/2015			Spot Bond	100.00000	19.46238	100.00000	19.41472		0.00	0	0.00
PCF03U	On	02/03/2016			Spot Bond	100.00000	3.62235	100.00000	3.61357		0.00	0	0.00
PMM01	On	28/06/2012			Spot Bond	100.00000	96.30607	100.00000	96.05263		0.00	0	0.00
PNP03	On	21/02/2013			Spot Bond	100.00000	61.96773	100.00000	61.85016		0.00	0	0.00
PNP05	On	21/08/2012			Spot Bond	100.00000	86.74440	100.00000	86.54453		0.00	0	0.00
PR2A1F	On	15/06/2014			Spot Bond	100.00000	16.73657	100.00000	16.69603		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2B On	15/12/2012	Spot Bond			100.00000	74.85064	100.00000	74.68498			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	67.57215	100.00000	67.40846			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	45.95384	100.00000	45.84251			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	46.20534	100.00000	46.09341			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	46.53231	100.00000	46.41958			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	67.69386	100.00000	67.52987			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	75.22897	100.00000	75.06247			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	46.62453	100.00000	46.51158			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	46.53231	100.00000	46.41958			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	67.90685	100.00000	67.74234			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	47.37905	100.00000	47.26427			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	68.45451	100.00000	68.28868			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	16.73657	100.00000	16.69603			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	48.04975	100.00000	47.93334			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	28.44017	100.00000	28.37128			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	97.00217	100.00000	96.74825			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B3	On	01/10/2012			100.00000	97.02606	100.00000	96.77207			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	97.12160	100.00000	96.86736			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	99.53597	100.00000	99.27811			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.09283	100.00000	16.05740			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00173	100.00000	0.00173			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.23000	124.42257	6.25500	124.31977		262,601,138,189,600.00	151,065,520	20,037,318,389.00	
R158P	On	15/09/2015			100.00000	7.15237	100.00000	7.13662			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.17883	100.00000	3.17183			0.00	0	0.00
R179	On	01/08/2013			100.00000	49.42208	100.00000	49.31211			0.00	0	0.00
R186	On	21/12/2026			8.29500	118.21795	8.28000	118.33332		103,477,158,898,785.00	474,642,423	9,904,048,064.00	
R187P	On	21/12/2026			100.00000	0.00077	100.00000	0.00077			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
R189	On	31/03/2013			217.70072	69.27536	217.62748	68.99117			0.00	0	1,172,881,000.00
R197	On	07/12/2023			2.01500	254.15174	2.01500	254.04745		200,383,690,000.00	99,446,000	877,286,224.00	
R201	On	21/12/2014			5.36500	107.71280	5.39500	107.62396		19,171,394,989,795.00	573,419,383	2,638,310,883.00	
R202	On	07/12/2033			2.39500	186.70877	2.39500	186.63025		1,370,750,348,250.00	572,338,350	1,380,066,150.00	
R203	On	15/09/2017			6.85000	108.11273	6.88500	107.93507		62,733,857,128,300.00	158,227,318	7,957,424,962.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.18000	104.05979	7.19500	103.96075			25,602,482,111,440.00	565,805,308	4,879,625,551.00
R205	On	31/03/2014	Spot Bond			100.00000	30.47748	100.00000	30.40284			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.28000	106.43816	5.31000	106.37675			22,732,598,565,600.00	305,416,395	2,824,083,195.00
R207	On	15/01/2020	Spot Bond			7.50500	101.54341	7.52000	101.43806			34,988,642,666,630.00	662,044,326	6,900,630,526.00
R208	On	31/03/2021	Spot Bond			7.62000	95.86508	7.64500	95.69296			53,714,349,972,660.00	049,127,293	9,294,691,293.00
R209	On	31/03/2036	Spot Bond			8.88000	75.39407	8.84500	75.64923			76,187,967,546,000.00	579,726,075	11,530,234,444.00
R210	On	31/03/2028	Spot Bond			2.39000	140.98088	2.39000	140.92159			24,425,800,000.00	10,220,000	1,223,705,000.00
R211	On	31/01/2017	Spot Bond			0.67000	120.55503	0.67000	120.50996			2,814,000,000.00	4,200,000	2,183,057,624.00
R212	On	31/01/2022	Spot Bond			2.02000	118.22706	2.02000	118.17851			1,009,061,154,500.00	499,535,225	1,612,141,475.00
R213	On	28/02/2031	Spot Bond			8.75000	86.03430	8.72500	86.21540			28,712,313,945,000.00	281,407,308	2,903,372,906.00
R214	On	28/02/2041	Spot Bond			6.50000	101.86705	6.50000	101.84943			23,190,899,316,000.00	567,830,664	5,391,553,790.00
R222C	On	15/09/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	54.31329	100.00000	54.19373			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.20886	100.00000	36.12916			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.13924	100.00000	24.08610			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.09283	100.00000	16.05740			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.72855	100.00000	10.70494			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.15237	100.00000	7.13662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	4.76824	100.00000	4.75775			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.17883	100.00000	3.17183			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	65.64067	100.00000	65.49539			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	43.76045	100.00000	43.66360			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.17363	100.00000	29.10906			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.44909	100.00000	19.40604			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	12.96606	100.00000	12.93736			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.64404	100.00000	8.62491			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.76269	100.00000	5.74994			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.84180	100.00000	3.83329			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.56120	100.00000	2.55553			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.70746	100.00000	1.70369			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.13831	100.00000	1.13579			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.75887	100.00000	0.75719			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.50592	100.00000	0.50480			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.33728	100.00000	0.33653			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22485	100.00000	0.22435			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	0.14990	100.00000	0.14957			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.09993	100.00000	0.09971			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06662	100.00000	0.06648			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04442	100.00000	0.04432			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.02961	100.00000	0.02954			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.01974	100.00000	0.01970			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01316	100.00000	0.01313			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00877	100.00000	0.00875			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00585	100.00000	0.00584			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00390	100.00000	0.00389			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00260	100.00000	0.00259			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00173	100.00000	0.00173			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00116	100.00000	0.00115			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00077	100.00000	0.00077			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00051	100.00000	0.00051			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	36.23780	100.00000	36.15001			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	37.96179	100.00000	37.86881			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On	15/07/2016			100.00000	2.60871	100.00000	2.60233			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	9.22957	100.00000	9.20075			0.00	0	0.00
RCSC07	On	06/09/2012			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	82.31473	100.00000	80.70175			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	49.94792	100.00000	49.79198			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	49.65722	100.00000	49.49875			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	10.32871	100.00000	10.30369			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	83.66954	100.00000	83.48361			0.00	0	0.00
RES05	On	17/10/2012			100.00000	91.45729	100.00000	91.22807			0.00	0	0.00
RES06	On	18/10/2014			100.00000	15.43518	100.00000	15.39738			0.00	0	0.00
RES07	On	14/02/2013			5.87500	101.89462	5.87500	101.87869			0.00	0	0.00
RES09	On	14/08/2012			100.00000	88.19119	100.00000	87.98466			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	21.53858	100.00000	21.48640			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	57.85291	100.00000	57.71276			0.00	0	0.00
RP002	On	28/02/2013			100.00000	61.50008	100.00000	61.40788			0.00	0	0.00
RP004	On	25/11/2014			100.00000	23.92684	100.00000	23.86888			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.19948	100.00000	13.17306			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On	30/04/2019	Spot Bond			100.00000	0.26967	100.00000	0.26902			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	3.92420	100.00000	3.91470			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	3.92420	100.00000	3.91470			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	28.46136	100.00000	28.39241			0.00	0	0.00
RPG01UOn	25/02/2014	Spot Bond			100.00000	22.08883	100.00000	22.04510				0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.08891	100.00000	14.05478			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.07129	5.25000	102.05676			0.00	0	0.00
RPP01UOn	31/08/2018	Spot Bond			100.00000	0.39163	100.00000	0.39070				0.00	0	0.00
RPP02UOn	12/09/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond			100.00000	93.33333	100.00000	93.09463				0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond			100.00000	2.66039	100.00000	2.65388				0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond			100.00000	58.98240	100.00000	58.86434				0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	94.35073	100.00000	94.12227			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.30582	100.00000	11.28080			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.42393	100.00000	91.29407			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	13.76212	100.00000	13.73183			0.00	0	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	10.36652	100.00000	10.34141			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.57048	8.00000	107.54744			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.65102	100.00000	8.62983			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.68918	100.00000	7.67055			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.39559	100.00000	18.35510			34,000,000,000.00	340,000	17,840,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	56.59032	100.00000	56.46508			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.51655	100.00000	10.49328			84,000,000,000.00	840,000	7,740,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	120.19378	5.75000	120.13242			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	38.95188	100.00000	38.86613			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	54.45358	100.00000	54.33307			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	56.54868	100.00000	56.42419			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.37816	100.00000	11.35312			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.68446	100.00000	22.63453			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	56.57899	100.00000	56.45376			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.70577	100.00000	9.68225			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	21.59088	100.00000	21.53858			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.41495	100.00000	16.37518			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.68004			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	39.09543	100.00000	38.99968			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.45875	100.00000	40.36073			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	11.97713	100.00000	11.95077			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	28.73744	100.00000	28.66782			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.39320	100.00000	11.36529			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.46316	100.00000	0.46204			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.75552	100.00000	0.75385			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.46204	100.00000	0.46092			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.03859	100.00000	10.01637			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	100.80258	10.05000	100.77572			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00072	100.00000	0.00072			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	9.28747	100.00000	9.25847			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.65297	100.00000	1.64781			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.00000	0.29419	100.00000	0.29327			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.74150	8.00000	104.73017			0.00	0	2,308,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.57061	100.00000	8.55174			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.21148	100.00000	9.19120			6,800,000,000.00	68,000	34,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	60.30511	100.00000	60.17237			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	19.55798	100.00000	19.51446			0.00	0	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	53.76677	100.00000	53.62804			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.59452	100.00000	5.58214			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.66127	100.00000	5.64868			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.58194	100.00000	12.55146			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
SCM225	On	19/06/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04453	100.00000	0.04440			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	101.93357	6.50000	101.92163			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.51638	100.00000	9.49332			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	47.48150	100.00000	47.37584			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	15.66536	100.00000	15.63049			340,000,000,000.00	3,400,000	8,900,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	52.76152	100.00000	52.64475			0.00	0	74,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	107.42113	100.00000	107.13992			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.37816	100.00000	11.35312			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.82708	100.00000	5.81296			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	0.97762	100.00000	0.97525			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	17.42220	100.00000	17.38365			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.31652	100.00000	10.28396			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.48732	100.00000	1.48371			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	1.74976	100.00000	1.74552			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	1.80732	100.00000	1.80162			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.73219	100.00000	7.71225			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.86767	6.75000	100.84474			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	17.16608	100.00000	17.03313			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.21958	7.25000	101.14293			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN830 On	18/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	61.26567	100.00000	61.14943			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887 On	17/02/2013	Spot Bond			100.00000	57.63799	100.00000	57.51008			0.00	0	0.00
SYN906 On	18/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN907 On	18/06/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN921 On	22/06/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN926	On	27/08/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	20.80670	100.00000	20.76066			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	10.62891	100.00000	10.60538			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.50212	100.00000	31.43202			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	31.68251	100.00000	31.61278			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.59520	6.27500	100.57818			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	63.35548	100.00000	63.20031			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	62.43017	100.00000	62.27727			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	6.16911	100.00000	6.15400			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	105.69946	8.00000	105.67668			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.15227	6.27000	100.13533			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.32306	100.00000	28.26699			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.58375	100.00000	39.46016			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2A On	18/10/2012	Spot Bond			100.00000	92.85887	100.00000	92.62614			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	92.79028	100.00000	92.55772			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	93.71171	100.00000	93.47684			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	92.98463	100.00000	92.75158			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	93.23613	100.00000	93.00245			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.27957	100.00000	7.26174			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.79707	100.00000	7.77798			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.14207	100.00000	8.12214			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.83208	100.00000	8.81045			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.29209	100.00000	9.26933			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.16814	100.00000	14.13343			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.21672	100.00000	10.19169			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.04624	100.00000	4.03633			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	2.58959	100.00000	2.58325			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	29.82254	100.00000	29.63826			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	21.74111	100.00000	21.69299			0.00	0	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.81529	6.00000	101.79909			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.02731	100.00000	11.00303		40,000,000,000.00		400,000	1,010,600,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	12.88560	100.00000	12.85725		20,086,900,000.00		200,869	267,300,869.00
TN23	On	06/11/2023	Spot Bond			100.00000	11.77787	100.00000	11.75195		88,100,000.00		881	149,000,881.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.30355	100.00000	12.27617			0.00	0	166,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	9.52956	100.00000	9.50859			200,000,000,000.00	2,000,000	21,400,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.38803	10.00000	100.36026			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.37835	9.75000	100.35128			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.38060	100.00000	10.35293			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.53192	100.00000	13.50213			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	73.17033	100.00000	73.03122			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.69933	100.00000	30.62414			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016			100.00000	12.69728	100.00000	12.66619			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	19.48403	100.00000	19.43631			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	13.83691	100.00000	13.80645			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	88.52275	100.00000	88.31348			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	41.11077	100.00000	41.01118			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	88.55000	100.00000	88.34066			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	41.28368	100.00000	41.18783			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	88.64811	100.00000	88.43854			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	41.55312	100.00000	41.45245			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	9.73347	100.00000	9.70308			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	4.10631	100.00000	4.09349			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	1.73235	100.00000	1.72694			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
WS04	On	30/05/2016			100.00000	16.44893	100.00000	16.41272			67,700,000.00	677	60,532,104.00
WS05	On	01/08/2018			100.00000	13.61040	100.00000	13.57528			0.00	0	40,000,000.00
WSP1	On	28/05/2015			100.00000	17.63753	100.00000	17.59871			0.00	0	14,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	10.98187	100.00000	10.95769			0.00	0	29,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.66717	100.00000	9.64589			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.48738	100.00000	9.46649			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.40747	100.00000	9.38676			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	37.46050	100.00000	37.37849			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	30.56312	100.00000	30.49548			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.47173	100.00000	8.45287			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.32403	100.00000	23.27240			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.06138	100.00000	19.01896			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.62593	100.00000	6.61127			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	13.61128	100.00000	13.58132			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.45287	100.00000	8.43406			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27000	100.00000	0.26941			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.38150	100.00000	5.37132			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02167	100.00000	0.02163			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.38150	100.00000	5.37132			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	11.01041	100.00000	10.98958			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.01041	100.00000	10.98958			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	9.80916	100.00000	9.79060			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.28495	100.00000	9.26738			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.55388	100.00000	6.54145			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025	On	21/06/2016	Spot Bond			100.00000	6.16468	100.00000	6.15259			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.16468	100.00000	6.15259			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.82228	100.00000	5.81082			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.48829	100.00000	5.47749			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.15312	100.00000	5.14299			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>761,837,367,087,510.00</b>	<b>,019,815,467</b>	<b>102 470 278 932.00</b>	
<b>Grand Total:</b>											<b>1,838,243,084,649.00</b>	<b>119,910,355</b>	<b>02 471 984 067.00</b>	