



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/06/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	18/06/2012	Foreign Exchange Future			8.37640	8.37640	8.45350	8.45350		21.22	132,799,445.60	15,854	211,720.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call			0.00000	0.00000	1,076.402	29.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put			0.00000	0.00000	0.002	29.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call			754.01410	0.75401	676.827	28.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put			0.51410	0.00051	0.427	28.01	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call			0.00000	0.00000	1,176.400	28.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put			0.00000	0.00000	0.000	28.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call			0.00000	0.00000	1,126.401	29.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put			0.00000	0.00000	0.001	29.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Call			0.00000	0.00000	478.460	25.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.90	Put			0.00000	0.00000	2.060	25.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call			953.57510	0.95358	876.491	30.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put			0.07510	0.00008	0.091	30.94	0.00	0	12,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call			803.89940	0.80390	726.689	28.75	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put			0.39940	0.00040	0.289	28.75	0.00	0	6,800.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call			269.91790	0.26992	201.974	22.40	0.00	0	7,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put			16.41790	0.01642	25.574	22.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call			704.16670	0.70417	627.031	27.28	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
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put			0.66670	0.00067	0.631	27.28	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Call			654.37130	0.65437	577.335	26.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.80	Put			0.87130	0.00087	0.935	26.55	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call			75.62630	0.07563	41.671	22.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put			122.12630	0.12213	165.271	22.93	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call			456.26990	0.45627	381.263	23.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put			2.76990	0.00277	4.863	23.97	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call			359.91950	0.35992	288.023	23.18	0.00	0	6,700.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put			6.41950	0.00642	11.623	23.18	0.00	0	6,832.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call			11.73780	0.01174	4.621	27.13	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put			408.23780	0.40824	478.221	27.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.35	Call			0.00000	0.00000	96.746	21.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.35	Put			0.00000	0.00000	70.346	21.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call			0.00000	0.00000	74.070	21.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put			0.00000	0.00000	97.670	21.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			0.03680	0.00004	0.010	46.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			1,846.53680	1.84654	1,923.610	46.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call			0.00000	0.00000	16.354	24.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put			0.00000	0.00000	289.954	24.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call			20.35930	0.02036	8.537	25.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put			316.85930	0.31686	382.137	25.77	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call			1,453.50000	1.45350	1,376.400	27.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put			0.00000	0.00000	0.000	27.30	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call			1,403.50000	1.40350	1,326.400	27.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put			0.00000	0.00000	0.000	27.66	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call			1.15940	0.00116	0.505	32.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put			797.65940	0.79766	874.105	32.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call			1,703.50000	1.70350	1,626.400	25.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put			0.00000	0.00000	0.000	25.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.48900	8.48900	8.56770	8.56770		20.95	60,730,306.00	7,154	149,552.00

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			1,284.39370	1.28439	1,208.066	18.79	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			16.69370	0.01669	19.066	18.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,189.24750	1.18925	1,113.546	18.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			21.54750	0.02155	24.546	18.45	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			1,095.34560	1.09535	1,020.419	18.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			27.64560	0.02765	31.419	18.12	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			912.38130	0.91238	842.395	17.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			44.68130	0.04468	53.395	17.75	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			870.40530	0.87041	801.844	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			52.70530	0.05271	62.844	17.89	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			750.65190	0.75065	687.039	18.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			82.95190	0.08295	98.040	18.31	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			676.41340	0.67641	616.609	18.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			108.71340	0.10871	127.609	18.58	0.00	0	4,025.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			606.98560	0.60699	551.313	18.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			139.28560	0.13929	162.313	18.86	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			518.00010	0.51800	469.127	19.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			200.30010	0.20030	230.127	19.64	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			441.12840	0.44113	399.009	20.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			273.42840	0.27343	310.009	20.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			396.18090	0.39618	358.392	20.95	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			328.48090	0.32848	369.392	20.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			356.03770	0.35604	322.095	21.46	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			388.33770	0.38834	433.095	21.46	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			303.97030	0.30397	275.097	22.23	0.00	0	27,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			486.27030	0.48627	536.097	22.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			288.53410	0.28853	261.218	22.49	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			520.83410	0.52083	572.218	22.49	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			235.15360	0.23515	213.396	23.52	0.00	0	9,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			667.45360	0.66745	724.396	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			212.94610	0.21295	193.511	24.03	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			745.24610	0.74525	804.511	24.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			193.24370	0.19324	175.901	24.55	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			825.54370	0.82554	886.901	24.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			175.76380	0.17576	160.296	25.06	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			908.06380	0.90806	971.296	25.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,428.95670	1.42896	1,351.914	19.29	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			11.25670	0.01126	12.913	19.29	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call			0.00000	0.00000	1,303.725	19.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put			0.00000	0.00000	14.725	19.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call			0.00000	0.00000	1,255.767	18.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put			0.00000	0.00000	16.767	18.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58930	8.58930	8.67020	8.67020		21.19	1,511,716.80	176	31,741.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			0.00000	0.00000	827.504	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			0.00000	0.00000	188.204	18.60	2,823,066.00	15,000	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			853.60180	0.85360	795.891	18.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			183.40180	0.18340	206.591	18.74	0.00	0	6,040.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			0.00000	0.00000	765.286	18.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			0.00000	0.00000	225.987	18.89	4,519,730.00	20,000	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			679.14600	0.67915	632.854	19.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			308.94600	0.30895	343.554	19.84	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			547.58930	0.54759	510.115	21.19	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			477.38930	0.47739	520.815	21.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			474.48540	0.47449	441.293	21.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			604.28540	0.60429	651.993	21.95	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			412.05000	0.41205	383.398	22.72	9,584,940.00	25,000	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			741.85000	0.74185	794.098	22.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			384.61970	0.38462	357.984	23.09	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			814.41970	0.81442	868.684	23.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			295.56410	0.29556	275.462	24.59	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,125.36410	1.12536	1,186.162	24.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call			0.00000	0.00000	1,043.482	18.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put			0.00000	0.00000	104.182	18.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call			0.00000	0.00000	1,003.418	18.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put			0.00000	0.00000	114.118	18.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call			0.00000	0.00000	964.049	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put			0.00000	0.00000	124.749	18.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.69290	8.69290	8.77530	8.77530		21.19	20,862,960.00	2,400	16,155.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			540.54060	0.54054	509.119	22.44	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			865.24060	0.86524	916.219	22.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			0.00000	0.00000	957.048	18.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			0.00000	0.00000	264.148	18.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			954.83360	0.95483	899.966	18.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			279.53360	0.27953	307.066	18.97	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.70	Call			0.00000	0.00000	637.227	21.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.70	Put			0.00000	0.00000	644.327	21.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call			0.00000	0.00000	1,017.658	18.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put			0.00000	0.00000	224.758	18.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call			0.00000	0.00000	986.907	18.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put			0.00000	0.00000	244.007	18.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88380	8.88380	8.96800	8.96800		21.61	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call			0.00000	0.00000	884.412	21.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put			0.00000	0.00000	1,028.512	21.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call			0.00000	0.00000	918.560	21.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put			0.00000	0.00000	962.660	21.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call			0.00000	0.00000	901.272	21.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put			0.00000	0.00000	995.372	21.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			932.91730	0.93292	893.769	21.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			964.91730	0.96492	1,009.969	21.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,358.13400	1.35813	1,298.881	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			390.13400	0.39013	415.081	18.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.90	Call			0.00000	0.00000	928.397	21.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.90	Put			0.00000	0.00000	944.597	21.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.39420	9.39420	9.47050	9.47050		22.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call			0.00000	0.00000	1,630.290	20.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put			0.00000	0.00000	786.090	20.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call			0.00000	0.00000	1,256.224	22.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put			0.00000	0.00000	1,462.024	22.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,948.19560	1.94820	1,895.852	19.36	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			477.69560	0.47770	501.652	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call			0.00000	0.00000	1,669.868	20.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put			0.00000	0.00000	725.668	20.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call			0.00000	0.00000	1,649.830	20.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put			0.00000	0.00000	755.631	20.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.69790	10.69790	10.77420	10.77420		24.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call			0.00000	0.00000	2,529.871	22.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put			0.00000	0.00000	981.971	22.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call			0.00000	0.00000	2,508.597	22.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put			0.00000	0.00000	1,010.697	22.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call			0.00000	0.00000	2,487.681	22.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put			0.00000	0.00000	1,039.781	22.55	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future			8.37640	8.37640	8.45350	8.45350		21.22	0.00	0	71.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.30	Call			0.00000	0.00000	12,781.382	21.62	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.30	Put			0.00000	0.00000	5,141.382	21.62	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.35	Call			0.00000	0.00000	9,674.568	21.22	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.35	Put			0.00000	0.00000	7,034.568	21.22	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.40	Call			0.00000	0.00000	7,406.996	21.79	0.00	0	0.00
\$ / R MA	On	18/06/2012	Foreign Exchange Future	8.40	Put			0.00000	0.00000	9,766.996	21.79	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.48900	8.48900	8.56770	8.56770		20.95	0.00	0	860.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.50	Call			0.00000	0.00000	35,839.211	20.95	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.50	Put			0.00000	0.00000	36,939.211	20.95	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	7.60	Call			0.00000	0.00000	92,862.013	17.78	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	7.60	Put			0.00000	0.00000	4,002.013	17.78	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	7.65	Call			0.00000	0.00000	88,366.599	17.62	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	7.65	Put			0.00000	0.00000	4,506.599	17.62	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	7.70	Call			0.00000	0.00000	84,206.598	17.75	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	7.70	Put			0.00000	0.00000	5,346.598	17.75	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future			8.58930	8.58930	8.67020	8.67020		21.19	0.00	0	2.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	7.92	Call			0.00000	0.00000	84,486.545	18.53	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	7.92	Put			0.00000	0.00000	17,876.545	18.53	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.60	Call			0.00000	0.00000	51,011.532	21.19	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.60	Put			0.00000	0.00000	52,081.532	21.19	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	7.82	Call			0.00000	0.00000	91,220.085	18.24	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	7.82	Put			0.00000	0.00000	14,610.085	18.24	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	7.87	Call			0.00000	0.00000	87,802.863	18.38	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	7.87	Put			0.00000	0.00000	16,192.863	18.38	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.69290	8.69290	8.77530	8.77530			0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	5,710.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	6,710.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	4,710.000		0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future			13.05070	13.05070	13.13700	13.13700		17.94	17,057,264.90	1,307	79,924.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Call			2,037.00000	2.03700	1,950.700	28.79	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.10	Put			0.00000	0.00000	0.000	28.79	0.00	0	24,000.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Call			0.00000	0.00000	1,250.727	25.05	0.00	0	0.00
£ / R On	18/06/2012	Foreign Exchange Future	11.80	Put			0.00000	0.00000	0.027	25.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call			0.00000	0.00000	1,200.747	25.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put			0.00000	0.00000	0.047	25.03	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call			0.00000	0.00000	1,150.780	25.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put			0.00000	0.00000	0.080	25.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call			644.86720	0.64487	559.966	23.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put			7.86720	0.00787	9.266	23.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	13.15	Call			0.00000	0.00000	74.777	19.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	13.15	Put			0.00000	0.00000	174.077	19.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.22040	13.22040	13.30890	13.30890		17.39	0.00	0	8,534.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call			0.00000	0.00000	372.919	18.31	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put			0.00000	0.00000	652.519	18.31	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			314.21180	0.31421	279.464	19.39	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			855.31180	0.85531	909.064	19.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call			0.00000	0.00000	405.557	18.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put			0.00000	0.00000	585.157	18.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			433.80370	0.43380	388.873	18.16	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			574.90370	0.57490	618.473	18.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,981.74550	1.98175	1,893.663	18.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			22.84550	0.02285	23.263	18.01	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,225.24660	1.22525	1,144.352	15.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			66.34660	0.06635	73.952	15.47	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.30	Call			0.00000	0.00000	441.228	17.70	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.30	Put			0.00000	0.00000	520.828	17.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.37160	13.37160	13.46320	13.46320		18.02	0.00	0	1,500.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call			0.00000	0.00000	1,191.989	15.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put			0.00000	0.00000	220.689	15.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Call			0.00000	0.00000	1,158.123	16.03	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put			0.00000	0.00000	236.823	16.03	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call			0.00000	0.00000	1,124.969	16.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put			0.00000	0.00000	253.669	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.45	Call			0.00000	0.00000	654.119	18.25	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.45	Put			0.00000	0.00000	732.519	18.25	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.52790	13.52790	13.62130	13.62130		17.50	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.36	Call			0.00000	0.00000	1,321.314	26.46	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.36	Put			0.00000	0.00000	1,153.414	26.46	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.34	Call			0.00000	0.00000	1,330.850	26.46	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.34	Put			0.00000	0.00000	1,142.950	26.46	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.35	Call			0.00000	0.00000	1,326.076	26.46	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.35	Put			0.00000	0.00000	1,148.176	26.46	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10550	0.10550	0.10630	0.10630		28.22	1,055.00	10	520.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call			0.00000	0.00000	752.143	29.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put			0.00000	0.00000	2.143	29.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	49.171	28.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	299.171	28.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	17.449	28.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	467.449	28.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call			0.00000	0.00000	0.965	38.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put			0.00000	0.00000	1,250.965	38.11	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10700	0.10700	0.10790	0.10790		25.00	0.00	0	3,329.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call			0.00000	0.00000	722.633	23.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put			0.00000	0.00000	322.633	23.16	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	417.494	25.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	717.494	25.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call			0.00000	0.00000	2,408.335	24.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put			0.00000	0.00000	8.335	24.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call			0.00000	0.00000	1,453.521	21.55	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put			0.00000	0.00000	53.521	21.55	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10850	0.10850	0.10940	0.10940		23.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call			0.00000	0.00000	1,635.727	21.12	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	14/12/2012	Foreign Exchange Future	0.09	Put			0.00000	0.00000	125.727	21.12	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call			0.00000	0.00000	959.578	22.49	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put			0.00000	0.00000	449.578	22.49	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			0.00000	0.00000	668.898	23.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			0.00000	0.00000	818.898	23.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call			0.00000	0.00000	2,534.241	21.37	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put			0.00000	0.00000	24.241	21.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.53080	10.53080	10.53470	10.53470		15.36	6,318,480.00	600	46,145.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call			1,084.71160	1.08471	1,080.804	23.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put			0.01160	0.00001	0.004	23.89	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call			934.76480	0.93476	930.829	23.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put			0.06480	0.00006	0.029	23.56	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call			735.07880	0.73508	731.057	22.51	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put			0.37880	0.00038	0.257	22.51	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call			487.73190	0.48773	483.513	20.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put			3.03190	0.00303	2.713	20.91	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call			253.89770	0.25390	247.721	18.13	0.00	0	800.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put			19.19770	0.01920	16.921	18.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call			0.00000	0.00000	164.442	17.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put			0.00000	0.00000	33.642	17.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call			0.00000	0.00000	127.431	16.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put			0.00000	0.00000	46.631	16.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call			685.28290	0.68528	681.231	22.25	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put			0.58290	0.00058	0.431	22.25	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.50	Call			0.00000	0.00000	94.510	15.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.50	Put			0.00000	0.00000	63.709	15.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call			75.34590	0.07535	66.390	15.36	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put			90.64590	0.09065	85.590	15.36	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call			0.00000	0.00000	204.778	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put			0.00000	0.00000	23.978	17.58	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.68150	10.68150	10.68690	10.68690		16.96	0.00	0	20,187.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			623.23330	0.62323	622.942	15.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			136.33330	0.13633	141.442	15.33	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.65	Call			0.00000	0.00000	382.490	16.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.65	Put			0.00000	0.00000	350.990	16.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call			0.00000	0.00000	371.787	16.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put			0.00000	0.00000	365.787	16.88	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call			0.00000	0.00000	352.048	17.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put			0.00000	0.00000	396.048	17.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call			0.00000	0.00000	333.776	17.27	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put			0.00000	0.00000	427.776	17.27	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			213.54060	0.21354	214.746	18.98	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			726.64060	0.72664	733.246	18.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			976.27110	0.97627	974.696	14.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			39.37110	0.03937	43.196	14.80	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			849.09540	0.84910	848.116	14.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			62.19540	0.06220	66.616	14.94	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			203.01470	0.20301	204.254	19.18	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			766.11470	0.76611	772.754	19.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,257.07370	1.25707	1,254.015	15.69	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			20.17370	0.02017	22.515	15.69	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.81980	10.81980	10.82780	10.82780		17.34	20,016,630.00	1,850	20,612.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call			0.00000	0.00000	701.698	16.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put			0.00000	0.00000	321.898	16.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.80	Call			0.00000	0.00000	540.608	17.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.80	Put			0.00000	0.00000	520.808	17.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call			0.00000	0.00000	754.759	15.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put			0.00000	0.00000	274.959	15.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call			0.00000	0.00000	727.750	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put			0.00000	0.00000	297.950	16.08	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.96630	10.96630	10.97590	10.97590		17.47	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Call			0.00000	0.00000	655.351	17.59	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.00	Put			0.00000	0.00000	689.051	17.59	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.01	Call			0.00000	0.00000	651.686	17.62	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	11.01	Put			0.00000	0.00000	695.386	17.62	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.99	Call			0.00000	0.00000	659.040	17.57	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.99	Put			0.00000	0.00000	682.740	17.57	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19830	11.19830	11.20900	11.20900		17.75	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call			0.00000	0.00000	851.744	18.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put			0.00000	0.00000	1,196.444	18.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			0.00000	0.00000	969.087	17.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			0.00000	0.00000	970.787	17.75	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call			0.00000	0.00000	884.044	18.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put			0.00000	0.00000	1,128.744	18.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call			0.00000	0.00000	867.702	18.22	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put			0.00000	0.00000	1,162.402	18.22	0.00	0	0.00
AL7T	On	02/08/2012	Index Future			438.88900	438.88900	438.72500	438.72500			0.00	0	13.00
AL7T	On	01/11/2012	Index Future			445.19500	445.19500	445.03900	445.03900			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			397.04400	397.04400	396.60900	396.60900			3,970,440.00	1	1,004.00
ALBI	On	01/11/2012	Index Future			402.74900	402.74900	402.31700	402.31700			0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry			8.38910	8.38910	8.46460	8.46460		21.41	0.00	0	2,360.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Call			1,065.00000	1.06500	990.000	25.20	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	7.40	Put			0.00000	0.00000	1.000	25.20	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Call			274.00000	0.27400	219.000	20.65	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.25	Put			59.00000	0.05900	80.000	20.65	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.38	Call			0.00000	0.00000	149.000	21.31	0.00	0	0.00
ANY DA	On	28/06/2012	Any day expiry	8.38	Put			0.00000	0.00000	140.000	21.31	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
ANY DAY On	28/06/2012	Any day expiry	8.49	Call			0.00000	0.00000	106.000	22.21	0.00	0	0.00
ANY DAY On	28/06/2012	Any day expiry	8.49	Put			0.00000	0.00000	207.000	22.21	0.00	0	0.00
ANY DAY On	28/06/2012	Any day expiry	8.50	Call			0.00000	0.00000	103.000	22.30	0.00	0	0.00
ANY DAY On	28/06/2012	Any day expiry	8.50	Put			0.00000	0.00000	214.000	22.30	0.00	0	0.00
ANY DAY On	28/06/2012	Any day expiry	8.51	Call			0.00000	0.00000	100.000	22.39	0.00	0	0.00
ANY DAY On	28/06/2012	Any day expiry	8.51	Put			0.00000	0.00000	221.000	22.39	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future			8.37130	8.37130	8.36880	8.36880		15.82	0.00	0	13,747.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	8.25	Call			0.00000	0.00000	144.849	17.42	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	8.25	Put			0.00000	0.00000	23.549	17.42	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.60	Call			0.00000	0.00000	771.327	24.84	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.60	Put			0.00000	0.00000	0.027	24.84	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.65	Call			0.00000	0.00000	721.352	24.47	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.65	Put			0.00000	0.00000	0.052	24.47	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.70	Call			0.00000	0.00000	671.398	24.09	0.00	0	0.00
AU\$ / R On	18/06/2012	Foreign Exchange Future	7.70	Put			0.00000	0.00000	0.098	24.09	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future			8.41570	8.41570	8.41450	8.41450		16.60	8,415,700.00	1,000	4,154.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.25	Call			0.00000	0.00000	373.104	16.58	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.25	Put			0.00000	0.00000	207.404	16.58	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.29	Call			0.00000	0.00000	352.617	16.59	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.29	Put			0.00000	0.00000	223.317	16.59	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.19	Call			0.00000	0.00000	410.682	16.57	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.19	Put			0.00000	0.00000	181.382	16.57	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.24	Call			0.00000	0.00000	380.950	16.58	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.24	Put			0.00000	0.00000	201.650	16.58	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.46000	8.46000	8.45940	8.45940		16.64	0.00	0	2,550.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.09	Call			0.00000	0.00000	593.685	16.22	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.09	Put			0.00000	0.00000	222.885	16.22	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.14	Call			0.00000	0.00000	563.988	16.28	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.14	Put			0.00000	0.00000	243.188	16.28	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
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.30	Call			0.00000	0.00000	475.751	16.46	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.30	Put			0.00000	0.00000	315.751	16.46	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.04	Call			0.00000	0.00000	624.780	16.17	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.04	Put			0.00000	0.00000	203.980	16.17	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.50760	8.50760	8.50790	8.50790		16.61	0.00	0	2,000.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.32	Call			0.00000	0.00000	578.979	16.35	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.32	Put			0.00000	0.00000	389.979	16.35	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.37	Call			0.00000	0.00000	554.784	16.42	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.37	Put			0.00000	0.00000	415.784	16.42	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.42	Call			0.00000	0.00000	531.453	16.50	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.42	Put			0.00000	0.00000	442.453	16.50	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.73800	9.73800	9.70500	9.70500		17.72	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.25	Call			0.00000	0.00000	2,761.088	17.48	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.25	Put			0.00000	0.00000	273.088	17.48	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.30	Call			0.00000	0.00000	2,718.722	17.39	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.30	Put			0.00000	0.00000	280.722	17.39	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.35	Call			0.00000	0.00000	2,676.520	17.29	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future	7.35	Put			0.00000	0.00000	288.520	17.29	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future			8.17390	8.17390	8.21250	8.21250		13.94	0.00	0	42.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.10	Call			0.00000	0.00000	100.606	14.76	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.10	Put			0.00000	0.00000	26.706	14.76	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.15	Call			0.00000	0.00000	65.940	13.94	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.15	Put			0.00000	0.00000	42.040	13.94	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.20	Call			0.00000	0.00000	44.108	14.70	0.00	0	0.00
CAD/ R On	18/06/2012	Foreign Exchange Future	8.20	Put			0.00000	0.00000	70.208	14.70	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.26830	8.26830	8.30810	8.30810		14.76	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.25	Call			0.00000	0.00000	258.654	14.76	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.25	Put			0.00000	0.00000	240.354	14.76	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.66	Call			0.00000	0.00000	651.634	14.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	17/09/2012	Foreign Exchange Future	7.66	Put			0.00000	0.00000	42.034	14.02	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.71	Call			0.00000	0.00000	609.636	14.01	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.71	Put			0.00000	0.00000	50.036	14.01	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.76	Call			0.00000	0.00000	568.773	14.00	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	7.76	Put			0.00000	0.00000	59.174	14.00	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.35250	8.35250	8.39410	8.39410		15.55	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.85	Call			0.00000	0.00000	644.173	14.73	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.85	Put			0.00000	0.00000	145.273	14.73	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			0.00000	0.00000	368.949	15.55	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			0.00000	0.00000	366.449	15.55	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.75	Call			0.00000	0.00000	716.957	14.74	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.75	Put			0.00000	0.00000	118.057	14.74	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.80	Call			0.00000	0.00000	680.060	14.73	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	7.80	Put			0.00000	0.00000	131.160	14.73	0.00	0	0.00
CF CAN/On	18/06/2012	Can-Do Future			0.37810	0.37810	0.44520	0.44520			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			0.00480	0.00480	0.00540	0.00540			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			0.10180	0.10180	0.10050	0.10050			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.05340	0.05340	0.05440	0.05440			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.12200	0.12200	0.10970	0.10970			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.02750	0.02750	0.02740	0.02740			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.16730	0.16730	0.14620	0.14620			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANI	On 17/09/2012	Can-Do Future			0.07430	0.07430	0.07890	0.07890			0.00	0	4,800.00
CHF / R	On 18/06/2012	Foreign Exchange Future			8.76960	8.76960	8.77070	8.77070		18.13	6,138,720.00	700	19,917.00
CHF / R	On 18/06/2012	Foreign Exchange Future	8.75	Call			0.00000	0.00000	84.359	18.13	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	8.75	Put			0.00000	0.00000	64.759	18.13	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Call			0.00000	0.00000	12.869	22.29	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Put			0.00000	0.00000	293.269	22.29	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Call			0.00000	0.00000	9.312	22.98	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Put			0.00000	0.00000	339.712	22.98	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Call			0.00000	0.00000	6.757	23.68	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Put			0.00000	0.00000	387.157	23.68	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.90840	8.90840	8.91140	8.91140		19.47	0.00	0	50.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Call			0.00000	0.00000	402.584	19.09	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Put			0.00000	0.00000	294.184	19.09	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.85	Call			0.00000	0.00000	380.101	19.28	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.85	Put			0.00000	0.00000	321.701	19.28	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Call			0.00000	0.00000	451.254	18.71	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Put			0.00000	0.00000	242.855	18.71	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Call			0.00000	0.00000	426.289	18.90	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Put			0.00000	0.00000	267.889	18.90	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.03970	9.03970	9.04500	9.04500		19.95	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call			0.00000	0.00000	800.052	18.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put			0.00000	0.00000	215.952	18.13	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call			0.00000	0.00000	768.179	18.20	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put			0.00000	0.00000	234.079	18.20	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call			0.00000	0.00000	737.215	18.27	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put			0.00000	0.00000	253.115	18.27	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call			0.00000	0.00000	524.875	19.77	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put			0.00000	0.00000	485.175	19.77	0.00	0	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			8.39040	8.39040	8.46580	8.46580		21.44	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Call			1,067.00000	1.06700	991.000	24.89	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	24.89	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Call			750.00000	0.75000	676.000	22.18	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.72	Put			4.00000	0.00400	6.000	22.18	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	7.74	Call			0.00000	0.00000	656.000	21.98	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.74	Put			0.00000	0.00000	6.000	21.98	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Call			0.00000	0.00000	637.000	21.78	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.76	Put			0.00000	0.00000	7.000	21.78	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Call			279.00000	0.27900	225.000	20.67	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.25	Put			63.00000	0.06300	85.000	20.67	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.38	Call			0.00000	0.00000	155.000	21.34	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.38	Put			0.00000	0.00000	145.000	21.34	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	8.51	Call			138.00000	0.13800	105.000	22.41	0.00	0	5,480.00
DAUS	On	29/06/2012	Any day expiry	8.51	Put			182.00000	0.18200	225.000	22.41	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Call			0.00000	0.00000	647.000	21.88	0.00	0	0.00
DAUS	On	29/06/2012	Any day expiry	7.75	Put			0.00000	0.00000	7.000	21.88	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.43050	8.43050	8.50150	8.50150		20.90	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			384.00000	0.38400	339.000	19.71	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			133.00000	0.13300	159.000	19.71	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			255.00000	0.25500	223.000	21.31	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.51	Put			264.00000	0.26400	303.000	21.31	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Call			0.00000	0.00000	660.000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.80	Put			0.00000	0.00000	30.000	17.85	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Call			0.00000	0.00000	651.000	17.87	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.81	Put			0.00000	0.00000	31.000	17.87	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			797.00000	0.79700	730.000	17.63	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			16.00000	0.01600	20.000	17.63	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	7.79	Call			0.00000	0.00000	669.000	17.82	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.79	Put			0.00000	0.00000	29.000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/07/2012	Any day expiry	8.42	Call			0.00000	0.00000	258.000	20.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.42	Put			0.00000	0.00000	248.000	20.73	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			1,107.00000	1.10700	1,037.000	18.97	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			6.00000	0.00600	7.000	18.97	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.46840	8.46840	8.54290	8.54290		20.81	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Call			0.00000	0.00000	688.000	18.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.85	Put			0.00000	0.00000	70.000	18.18	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Call			0.00000	0.00000	680.000	18.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.86	Put			0.00000	0.00000	72.000	18.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			474.00000	0.47400	428.000	19.76	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			181.00000	0.18100	210.000	19.76	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Call			0.00000	0.00000	696.000	18.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.84	Put			0.00000	0.00000	68.000	18.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.46	Call			0.00000	0.00000	332.000	20.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.46	Put			0.00000	0.00000	324.000	20.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			347.00000	0.34700	313.000	21.15	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			314.00000	0.31400	355.000	21.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,159.00000	1.15900	1,086.000	18.54	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			16.00000	0.01600	18.000	18.54	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			859.00000	0.85900	793.000	17.83	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			36.00000	0.03600	45.000	17.83	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.50150	8.50150	8.58050	8.58050		20.97	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Call			0.00000	0.00000	704.000	18.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.91	Put			0.00000	0.00000	113.000	18.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			545.00000	0.54500	496.000	19.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			215.00000	0.21500	245.000	19.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.49	Call			0.00000	0.00000	389.000	20.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.49	Put			0.00000	0.00000	378.000	20.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			420.00000	0.42000	382.000	21.02	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			350.00000	0.35000	391.000	21.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	7.90	Call			0.00000	0.00000	711.000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.90	Put			0.00000	0.00000	110.000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,206.00000	1.20600	1,131.000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			26.00000	0.02600	30.000	18.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			917.00000	0.91700	848.000	17.93	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			57.00000	0.05700	67.000	17.93	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	7.89	Call			0.00000	0.00000	718.000	18.38	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.89	Put			0.00000	0.00000	107.000	18.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.53910	8.53910	8.61890	8.61890		21.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			617.00000	0.61700	569.000	19.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			248.00000	0.24800	280.000	19.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.53	Call			0.00000	0.00000	447.000	21.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.53	Put			0.00000	0.00000	438.000	21.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Call			0.00000	0.00000	777.000	18.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.90	Put			0.00000	0.00000	138.000	18.44	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Call			0.00000	0.00000	770.000	18.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.91	Put			0.00000	0.00000	141.000	18.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			977.00000	0.97700	909.000	17.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			78.00000	0.07800	90.000	17.97	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	7.89	Call			0.00000	0.00000	784.000	18.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.89	Put			0.00000	0.00000	135.000	18.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			494.00000	0.49400	455.000	20.91	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			385.00000	0.38500	426.000	20.91	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,256.00000	1.25600	1,182.000	18.13	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			37.00000	0.03700	43.000	18.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.57340	8.57340	8.65390	8.65390		21.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Call			0.00000	0.00000	521.000	20.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.50	Put			0.00000	0.00000	448.000	20.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			556.00000	0.55600	517.000	20.85	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			412.00000	0.41200	454.000	20.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.56	Call			0.00000	0.00000	498.000	21.07	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.56	Put			0.00000	0.00000	485.000	21.07	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,032.00000	1.03200	963.000	18.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			98.00000	0.09800	110.000	18.01	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.49	Call			0.00000	0.00000	525.000	20.76	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.49	Put			0.00000	0.00000	442.000	20.76	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.60380	8.60380	8.68480	8.68480		21.10	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			607.00000	0.60700	567.000	20.70	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			432.00000	0.43200	473.000	20.70	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.59	Call			0.00000	0.00000	537.000	21.06	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.59	Put			0.00000	0.00000	523.000	21.06	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,077.00000	1.07700	1,009.000	18.01	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			112.00000	0.11200	125.000	18.01	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.49	Call			0.00000	0.00000	575.000	20.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.49	Put			0.00000	0.00000	461.000	20.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Call			0.00000	0.00000	571.000	20.66	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.50	Put			0.00000	0.00000	467.000	20.66	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			9.52500	84.66353	9.53800	84.56341			0.00	0	4,220.00
ES33	On	02/08/2012	Bond Future	9.51	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	02/08/2012	Bond Future	9.51	Put			0.00000	0.00000	115.770		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			0.00000	0.00000	270.530		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			0.00000	0.00000	193.090		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/11/2012	Bond Future			9.62400	82.09696	9.63700	81.99855			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			0.00000	0.00000	871.150		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			0.00000	0.00000	1,025.510		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			0.00000	0.00000	948.270		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI			398.23500	398.23500	397.77600	397.77600			0.00	0	269.00
GOVI	On	02/08/2012	GOVI	389.99	Call			0.00000	0.00000	82,450.000		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			0.00000	0.00000	82,350.000		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			0.00000	0.00000	82,250.000		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			0.00000	0.00000	23,250.000		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			403.95800	403.95800	403.50100	403.50100			0.00	0	0.00
GOVI	On	01/11/2012	GOVI	401.75	Call			0.00000	0.00000	22,080.000		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			0.00000	0.00000	19,680.000		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			0.00000	0.00000	19,580.000		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			0.00000	0.00000	19,480.000		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			174.51600	174.51600	174.57800	174.57800			0.00	0	594.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	01/11/2012	Index Future			177.02300	177.02300	177.09100	177.09100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.26300	473.26300	473.26300	473.26300			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.59000	94.41000	5.59000	94.41000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.57000	94.43000	5.57000	94.43000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.47000	94.53000	5.50000	94.50000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.42000	94.58000	5.45000	94.55000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.30000	94.70000	5.37000	94.63000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.29000	94.71000	5.36000	94.64000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.28000	94.72000	5.35000	94.65000			0.00	0	840.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.30000	94.70000	5.37000	94.63000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			5.38000	94.62000	5.45000	94.55000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.52000	94.48000	5.60000	94.40000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.70000	94.30000	5.78000	94.22000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.88000	94.12000	5.96000	94.04000			0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.52560	6.52560	6.54170	6.54170		20.33	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call			0.00000	0.00000	233.974	23.49	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put			0.00000	0.00000	8.374	23.49	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call			0.00000	0.00000	189.134	22.70	0.00	0	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	18/06/2012	Foreign Exchange Future	6.35	Put			0.00000	0.00000	13.534	22.70	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call			0.00000	0.00000	280.695	24.28	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put			0.00000	0.00000	5.095	24.28	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.58960	6.58960	6.60510	6.60510		14.09	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.40	Call			0.00000	0.00000	295.344	13.95	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.40	Put			0.00000	0.00000	105.744	13.95	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.19	Call			0.00000	0.00000	445.548	13.97	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.19	Put			0.00000	0.00000	48.848	13.97	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.24	Call			0.00000	0.00000	405.400	13.86	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.24	Put			0.00000	0.00000	58.700	13.86	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.29	Call			0.00000	0.00000	368.149	13.87	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.29	Put			0.00000	0.00000	71.449	13.87	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.63120	6.63120	6.64780	6.64780		16.39	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.39	Call			0.00000	0.00000	434.085	16.08	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.39	Put			0.00000	0.00000	190.185	16.08	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.45	Call			0.00000	0.00000	398.396	16.15	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.45	Put			0.00000	0.00000	217.196	16.15	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Call			0.00000	0.00000	496.040	16.00	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.29	Put			0.00000	0.00000	152.140	16.00	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.34	Call			0.00000	0.00000	464.092	16.02	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.34	Put			0.00000	0.00000	170.192	16.02	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.19800	125.64800	6.25300	125.47571		2.45	18,847,200.00	150	14,980.00
R157	On	02/08/2012	Bond Future	6.15	Call			327.06000	0.32706	380.520	2.43	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	6.15	Put			649.97000	0.64997	531.140	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			642.65000	0.64265	734.520	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			339.55000	0.33955	259.130	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.40	Call			0.00000	0.00000	842.940	2.49	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.40	Put			0.00000	0.00000	211.690	2.49	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Call			2,177.55000	2.17755	2,341.080	2.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.95	Put			21.07000	0.02107	12.310	2.62	0.00	0	3,750.00
R157	On	02/08/2012	Bond Future	7.95	Call			0.00000	0.00000	5,337.370	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put			0.00000	0.00000	0.000	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call			0.00000	0.00000	5,485.210	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put			0.00000	0.00000	0.000	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call			0.00000	0.00000	5,632.820	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put			0.00000	0.00000	0.000	2.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			1,078.75000	1.07875	1,206.270	2.52	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			153.76000	0.15376	108.990	2.52	0.00	0	1,250.00
R157	On	01/11/2012	Bond Future			6.23900	120.64952	6.29900	120.47685		2.72	0.00	0	200.00
R157	On	01/11/2012	Bond Future	6.95	Call			0.00000	0.00000	2,222.870	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put			0.00000	0.00000	197.170	2.88	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call			0.00000	0.00000	2,342.440	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put			0.00000	0.00000	175.950	2.89	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	2,463.800	2.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	156.740	2.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.45	Call			0.00000	0.00000	1,163.990	2.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.45	Put			0.00000	0.00000	558.180	2.77	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.27600	122.57655	6.34300	122.40225		2.66	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call			0.00000	0.00000	1,894.940	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put			0.00000	0.00000	540.590	2.76	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.50	Call			0.00000	0.00000	1,385.560	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.50	Put			0.00000	0.00000	804.120	2.71	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call			0.00000	0.00000	1,716.400	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put			0.00000	0.00000	618.950	2.74	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call			0.00000	0.00000	1,804.340	2.75	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put			0.00000	0.00000	578.350	2.75	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.30500	119.55038	8.33300	119.28856		11.34	0.00	0	34,845.00
R186	On	02/08/2012	Bond Future	7.66	Call			220.43000	0.22043	246.720	10.96	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			6,750.26000	6.75026	6,514.730	10.96	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			262.07000	0.26207	292.300	10.99	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	7.70	Put			6,389.63000	6.38963	6,158.040	10.99	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			335.82000	0.33582	372.670	11.03	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			5,863.40000	5.86340	5,638.430	11.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			1,857.04000	1.85704	1,986.800	11.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			2,165.71000	2.16571	2,033.650	11.39	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.70	Call			0.00000	0.00000	4,341.830	11.75	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put			0.00000	0.00000	723.750	11.75	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call			799.93000	0.79993	871.440	11.18	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			3,968.34000	3.96834	3,778.030	11.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			1,640.56000	1.64056	1,758.150	11.34	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			2,419.11000	2.41911	2,274.880	11.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call			0.00000	0.00000	5,047.380	11.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put			0.00000	0.00000	538.600	11.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.38	Call			0.00000	0.00000	2,385.860	11.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.38	Put			0.00000	0.00000	1,686.410	11.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Call			3,869.21000	3.86921	4,070.190	11.72	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			872.04000	0.87204	811.200	11.72	0.00	0	276.00
R186	On	02/08/2012	Bond Future	9.00	Call			6,309.83000	6.30983	6,546.350	12.03	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			311.20000	0.31120	285.900	12.03	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.75	Call			4,477.54000	4.47754	4,690.160	11.80	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			674.68000	0.67468	625.480	11.80	0.00	0	2,700.00
R186	On	02/08/2012	Bond Future	8.76	Call			4,547.09000	4.54709	4,760.900	11.81	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			655.21000	0.65521	607.200	11.81	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.38300	121.27414	8.41200	121.00819		12.88	0.00	0	200.00

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	8.70	Call			0.00000	0.00000	5,475.650	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put			0.00000	0.00000	2,614.720	13.06	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			6,046.61000	6.04661	6,161.120	13.16	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2,394.68000	2.39468	2,243.240	13.16	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,728.21000	1.72821	1,749.150	12.51	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			7,332.25000	7.33225	7,087.240	12.51	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.45	Call			0.00000	0.00000	4,168.790	12.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.45	Put			0.00000	0.00000	3,555.660	12.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call			0.00000	0.00000	5,757.190	13.10	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put			0.00000	0.00000	2,454.150	13.10	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call			0.00000	0.00000	6,044.510	13.14	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put			0.00000	0.00000	2,301.820	13.14	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.46600	117.91522	8.49600	117.64580		13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	5,523.680	13.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put			0.00000	0.00000	4,771.530	13.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call			0.00000	0.00000	5,061.660	13.48	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put			0.00000	0.00000	5,205.720	13.48	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call			0.00000	0.00000	5,287.540	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put			0.00000	0.00000	4,982.260	13.51	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			219.64748	219.64748	219.52516	219.52516			0.00	0	44.00
R189	On	02/08/2012	Bond Future	217.95	Call			0.00000	0.00000	1,697.480		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			0.00000	0.00000	1,647.480		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00000	0.00000	1,597.480		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			0.00000	0.00000	797.480		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			256.15403	256.15403	256.30050	256.30050			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			0.00000	0.00000	245.970		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.95	Put			0.00000	0.00000	795.970		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			0.00000	0.00000	845.970		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			0.00000	0.00000	895.970		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			5.19600	108.94770	5.32200	108.65659		1.74	0.00	0	2,669.00
R201	On	02/08/2012	Bond Future	5.72	Call			0.00000	0.00000	1,219.780		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.72	Put			0.00000	0.00000	15.650		0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call			0.00000	0.00000	5,060.270		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			0.00000	0.00000	5,169.070		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			0.00000	0.00000	5,277.710		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			5.11500	110.51451	5.25700	110.21955		1.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call			0.00000	0.00000	2,840.200		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put			0.00000	0.00000	7.330		0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call			0.00000	0.00000	2,939.210		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Put			0.00000	0.00000	5.880	1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.70	Call			0.00000	0.00000	1,323.180	1.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.70	Put			0.00000	0.00000	114.700	1.85	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call			0.00000	0.00000	2,741.380	1.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put			0.00000	0.00000	9.090	1.94	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.97800	107.86647	5.14100	107.56908		1.77	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call			0.00000	0.00000	2,270.400	1.89	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put			0.00000	0.00000	67.140	1.89	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call			0.00000	0.00000	2,352.690	1.90	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put			0.00000	0.00000	60.560	1.90	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call			0.00000	0.00000	2,434.500	1.90	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put			0.00000	0.00000	53.600	1.90	0.00	0	0.00
R201	On	07/02/2013	Bond Future	5.60	Call			0.00000	0.00000	1,347.170	1.81	0.00	0	0.00
R201	On	07/02/2013	Bond Future	5.60	Put			0.00000	0.00000	218.160	1.81	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	02/08/2012	Bond Future			188.44175	188.44175	188.28936	188.28936			0.00	0	45,107.00
R202	On	02/08/2012	Bond Future	186.85	Call			0.00000	0.00000	1,591.750		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			0.00000	0.00000	2,508.250		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			0.00000	0.00000	2,558.250		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			0.00000	0.00000	2,608.250		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			6.81200	109.35401	6.86100	109.13812		4.79	568,640,852.00	5,200	13,254.00
R203	On	02/08/2012	Bond Future	6.60	Call			341.97000	0.34197	389.410	4.75	0.00	0	4,200.00

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	6.60	Put			1,498.12000	1.49812	1,329.670	4.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			773.35000	0.77335	866.520	4.83	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			821.77000	0.82177	699.050	4.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.00	Call			0.00000	0.00000	1,268.670	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.00	Put			0.00000	0.00000	443.300	4.90	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			3,051.01000	3.05101	3,247.750	5.14	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			71.71000	0.07171	52.560	5.14	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	8.45	Call			0.00000	0.00000	6,933.580	5.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put			0.00000	0.00000	0.190	5.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call			0.00000	0.00000	7,136.250	5.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put			0.00000	0.00000	0.130	5.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call			0.00000	0.00000	7,338.430	5.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put			0.00000	0.00000	0.080	5.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			1,592.89000	1.59289	1,744.430	4.97	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			330.52000	0.33052	266.170	4.97	0.00	0	1,400.00
R203	On	01/11/2012	Bond Future			6.87500	106.76739	6.92700	106.54874		5.53	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call			0.00000	0.00000	3,788.920	5.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	384.520	5.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call			0.00000	0.00000	3,957.280	5.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put			0.00000	0.00000	350.910	5.84	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call			0.00000	0.00000	4,127.720	5.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put			0.00000	0.00000	319.880	5.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	1,860.120	5.55	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	1,126.490	5.55	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.94200	108.47133	6.99700	108.25211		5.32	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call			0.00000	0.00000	1,083.840	5.21	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put			0.00000	0.00000	2,866.020	5.21	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call			0.00000	0.00000	1,159.010	5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put			0.00000	0.00000	2,737.740	5.22	0.00	0	0.00
R203	On	07/02/2013	Bond Future	7.15	Call			0.00000	0.00000	2,316.420	5.37	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
R203	On	07/02/2013	Bond Future	7.15	Put			0.00000	0.00000	1,490.340	5.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call			0.00000	0.00000	1,012.560	5.20	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put			0.00000	0.00000	2,998.660	5.20	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.15000	105.30376	7.18900	105.10194		6.16	0.00	0	4,101.00
R204	On	02/08/2012	Bond Future	7.30	Call			0.00000	0.00000	1,394.650	6.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.30	Put			0.00000	0.00000	621.040	6.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call			0.00000	0.00000	6,479.070	6.73	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put			0.00000	0.00000	4.390	6.73	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call			0.00000	0.00000	6,716.820	6.73	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put			0.00000	0.00000	3.220	6.73	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call			0.00000	0.00000	6,954.130	6.73	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put			0.00000	0.00000	2.340	6.73	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.21900	106.81391	7.25900	106.61435		6.90	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	4,379.340	7.28	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	567.230	7.28	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call			0.00000	0.00000	4,571.760	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put			0.00000	0.00000	521.540	7.30	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.35	Call			0.00000	0.00000	2,179.750	6.95	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.35	Put			0.00000	0.00000	1,527.970	6.95	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call			0.00000	0.00000	4,189.200	7.25	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put			0.00000	0.00000	615.910	7.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.29000	104.48506	7.33200	104.28392		7.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call			0.00000	0.00000	4,301.300	7.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put			0.00000	0.00000	1,195.490	7.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call			0.00000	0.00000	4,467.340	7.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put			0.00000	0.00000	1,130.970	7.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call			0.00000	0.00000	4,635.160	7.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.05	Put			0.00000	0.00000	1,068.870	7.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.45	Call			0.00000	0.00000	2,792.340	7.12	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.45	Put			0.00000	0.00000	2,028.660	7.12	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.19200	103.62116	5.22900	103.56943		0.98	0.00	0	1,240.00
R206	On	02/08/2012	Bond Future	5.38	Call			0.00000	0.00000	318.590	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.38	Put			0.00000	0.00000	56.100	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call			0.00000	0.00000	2,756.790	1.10	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	1.10	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call			0.00000	0.00000	2,824.140	1.10	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put			0.00000	0.00000	0.000	1.10	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call			0.00000	0.00000	2,891.420	1.10	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put			0.00000	0.00000	0.000	1.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.04800	105.11069	5.09100	105.06056		1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call			0.00000	0.00000	1,115.070	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put			0.00000	0.00000	13.290	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call			0.00000	0.00000	1,169.920	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put			0.00000	0.00000	10.740	1.02	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.25	Call			0.00000	0.00000	394.670	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.25	Put			0.00000	0.00000	159.460	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call			0.00000	0.00000	1,060.230	1.01	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put			0.00000	0.00000	15.890	1.01	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.75700	103.02209	4.81200	102.97204		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call			0.00000	0.00000	1,115.170	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put			0.00000	0.00000	37.830	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call			0.00000	0.00000	1,155.760	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Put			0.00000	0.00000	33.660	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call			0.00000	0.00000	1,196.730	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put			0.00000	0.00000	29.890	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.00	Call			0.00000	0.00000	454.280	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.00	Put			0.00000	0.00000	233.400	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			7.51000	98.98458	7.52800	98.88438		7.37	989,845,800.00	10,000	27,509.00
R207	On	02/08/2012	Bond Future	7.63	Call			0.00000	0.00000	1,451.420	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.63	Put			0.00000	0.00000	785.820	7.46	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call			0.00000	0.00000	6,372.460	8.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put			0.00000	0.00000	12.480	8.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call			0.00000	0.00000	6,625.320	8.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	9.500	8.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call			0.00000	0.00000	6,877.960	8.02	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put			0.00000	0.00000	7.180	8.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.58300	100.41012	7.60200	100.30748		8.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call			0.00000	0.00000	4,342.360	8.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put			0.00000	0.00000	817.590	8.72	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call			0.00000	0.00000	4,539.990	8.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put			0.00000	0.00000	757.370	8.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.70	Call			0.00000	0.00000	2,412.180	8.39	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	1,782.270	8.39	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call			0.00000	0.00000	4,147.860	8.69	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put			0.00000	0.00000	881.810	8.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.66200	98.36994	7.68100	98.27072		8.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.80	Call			0.00000	0.00000	3,030.940	8.40	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.80	Put			0.00000	0.00000	2,313.110	8.40	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call			0.00000	0.00000	4,301.700	8.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put			0.00000	0.00000	1,539.690	8.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.25	Call			0.00000	0.00000	4,473.910	8.65	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put			0.00000	0.00000	1,460.140	8.65	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call			0.00000	0.00000	4,648.770	8.68	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put			0.00000	0.00000	1,384.060	8.68	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			7.63200	96.85629	7.64000	96.80807		8.28	610,194,627.00	6,300	15,682.00
R208	On	02/08/2012	Bond Future	7.20	Call			295.36000	0.29536	285.260	8.00	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	7.20	Put			2,994.20000	2.99420	2,935.880	8.00	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			822.31000	0.82231	813.490	8.15	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			1,670.74000	1.67074	1,613.700	8.15	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.72	Call			0.00000	0.00000	1,461.810	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.72	Put			0.00000	0.00000	933.010	8.26	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Call			3,779.91000	3.77991	3,807.920	8.64	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			191.85000	0.19185	171.640	8.64	0.00	0	3,450.00
R208	On	02/08/2012	Bond Future	8.70	Call			0.00000	0.00000	6,201.470	8.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put			0.00000	0.00000	27.650	8.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call			0.00000	0.00000	6,472.340	9.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	22.120	9.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call			0.00000	0.00000	6,742.660	9.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put			0.00000	0.00000	17.140	9.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			1,749.51000	1.74951	1,753.690	8.32	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			791.42000	0.79142	747.380	8.32	0.00	0	1,150.00
R208	On	01/11/2012	Bond Future			7.70400	94.85587	7.71200	94.80887		9.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call			0.00000	0.00000	4,017.890	9.98	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put			0.00000	0.00000	1,158.370	9.98	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call			0.00000	0.00000	4,218.900	10.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.25	Put			0.00000	0.00000	1,077.190	10.02	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call			0.00000	0.00000	4,423.610	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put			0.00000	0.00000	1,000.800	10.06	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.80	Call			0.00000	0.00000	2,563.620	9.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.80	Put			0.00000	0.00000	2,001.520	9.69	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.78000	96.37064	7.78800	96.32494		9.51	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call			0.00000	0.00000	3,490.030	9.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put			0.00000	0.00000	2,524.870	9.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call			0.00000	0.00000	3,652.750	9.67	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put			0.00000	0.00000	2,406.080	9.67	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call			0.00000	0.00000	3,818.330	9.70	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put			0.00000	0.00000	2,291.210	9.70	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.85	Call			0.00000	0.00000	3,175.330	9.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.85	Put			0.00000	0.00000	2,776.410	9.57	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			8.91200	76.11875	8.92500	76.01837		15.74	0.00	0	28,787.00
R209	On	02/08/2012	Bond Future	8.94	Call			0.00000	0.00000	1,870.770	15.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.94	Put			0.00000	0.00000	1,654.840	15.69	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call			0.00000	0.00000	3,066.030	15.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put			0.00000	0.00000	892.190	15.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call			0.00000	0.00000	3,325.830	16.05	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put			0.00000	0.00000	785.020	16.05	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call			0.00000	0.00000	3,593.290	16.11	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put			0.00000	0.00000	688.510	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.98600	74.07029	8.99900	73.97129		18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call			0.00000	0.00000	3,696.790	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put			0.00000	0.00000	3,211.460	18.85	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call			0.00000	0.00000	3,312.580	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put			0.00000	0.00000	3,587.840	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call			0.00000	0.00000	3,500.130	18.79	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put			0.00000	0.00000	3,393.520	18.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.06400	75.25425	9.07800	75.14917		19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call			0.00000	0.00000	4,579.970	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put			0.00000	0.00000	4,685.280	19.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.10	Call			0.00000	0.00000	4,770.050	19.13	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.10	Put			0.00000	0.00000	4,500.340	19.13	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call			0.00000	0.00000	4,215.290	18.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put			0.00000	0.00000	5,079.920	18.99	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call			0.00000	0.00000	4,393.230	19.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put			0.00000	0.00000	4,876.640	19.02	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			142.65609	142.65609	142.17430	142.17430			0.00	0	925.00
R210	On	02/08/2012	Bond Future	141.45	Call			0.00000	0.00000	1,206.090		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			0.00000	0.00000	293.910		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/08/2012	Bond Future	143.00	Put			0.00000	0.00000	343.910		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			0.00000	0.00000	393.910		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			120.36263	120.36263	120.28129	120.28129			0.00	0	480.00
R211	On	02/08/2012	Bond Future	119.70	Call			0.00000	0.00000	662.630		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.70	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Call			0.00000	0.00000	412.630		0.00	0	0.00
R211	On	02/08/2012	Bond Future	119.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Call			0.00000	0.00000	362.630		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Call			0.00000	0.00000	312.630		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			117.38942	117.38942	117.49595	117.49595			0.00	0	2,962.00
R212	On	02/08/2012	Bond Future	117.45	Call			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.45	Put			0.00000	0.00000	60.580		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			0.00000	0.00000	560.580		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			0.00000	0.00000	610.580		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			0.00000	0.00000	660.580		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			8.73800	87.21252	8.76100	87.02840		13.99	0.00	0	4,725.00
R213	On	02/08/2012	Bond Future	8.84	Call			0.00000	0.00000	2,240.350	14.09	0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.84	Put			0.00000	0.00000	1,428.360	14.09	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call			0.00000	0.00000	4,152.160	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Put			0.00000	0.00000	565.850	14.48	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call			0.00000	0.00000	4,451.710	14.53	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put			0.00000	0.00000	491.050	14.53	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call			0.00000	0.00000	4,757.240	14.58	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put			0.00000	0.00000	424.830	14.58	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.81500	84.92957	8.83800	84.74819		16.64	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call			0.00000	0.00000	4,297.150	16.91	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put			0.00000	0.00000	2,854.620	16.91	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call			0.00000	0.00000	4,520.100	16.96	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put			0.00000	0.00000	2,694.040	16.96	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.90	Call			0.00000	0.00000	3,866.530	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.90	Put			0.00000	0.00000	3,199.110	16.80	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call			0.00000	0.00000	4,079.240	16.86	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put			0.00000	0.00000	3,022.910	16.86	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.89800	86.28762	8.92200	86.10144		16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call			0.00000	0.00000	4,860.970	16.77	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put			0.00000	0.00000	4,458.370	16.77	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call			0.00000	0.00000	5,058.850	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put			0.00000	0.00000	4,271.860	16.80	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call			0.00000	0.00000	5,265.320	16.85	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put			0.00000	0.00000	4,096.580	16.85	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.94600	77.72303	8.95300	77.66658			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			0.00000	0.00000	1,277.010		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			0.00000	0.00000	1,194.050		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future	8.81	Put			0.00000	0.00000	1,111.240		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.96	Call			0.00000	0.00000	112.830		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			0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future			1.31500	1.31500	1.32680	1.32680		20.89	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.10	Call			0.00000	0.00000	2,150.000	28.43	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.10	Put			0.00000	0.00000	0.000	28.43	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.15	Call			0.00000	0.00000	1,650.015	31.53	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.15	Put			0.00000	0.00000	0.016	31.53	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.20	Call			0.00000	0.00000	1,150.494	29.23	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.20	Put			0.00000	0.00000	0.494	29.23	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.30	Call			0.00000	0.00000	216.321	20.89	0.00	0	0.00
YUAN/R On		18/06/2012	Foreign Exchange Future	1.30	Put			0.00000	0.00000	66.321	20.89	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future			1.32980	1.32980	1.34220	1.34220		21.11	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.26	Call			0.00000	0.00000	930.850	19.40	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.26	Put			0.00000	0.00000	240.850	19.40	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.35	Call			0.00000	0.00000	483.059	21.11	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.35	Put			0.00000	0.00000	685.059	21.11	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.16	Call			0.00000	0.00000	1,736.901	19.21	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.16	Put			0.00000	0.00000	46.901	19.21	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.21	Call			0.00000	0.00000	1,296.543	18.75	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.21	Put			0.00000	0.00000	106.543	18.75	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.34420	1.34420	1.35690	1.35690		21.12	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.23	Call			0.00000	0.00000	1,433.883	19.41	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.23	Put			0.00000	0.00000	271.883	19.41	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.28	Call			0.00000	0.00000	1,117.271	19.94	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.28	Put			0.00000	0.00000	455.271	19.94	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.35	Call			0.00000	0.00000	776.451	21.12	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
YUAN/R On	14/12/2012	Foreign Exchange Future	1.35	Put			0.00000	0.00000	834.451	21.12	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.18	Call			0.00000	0.00000	1,808.766	18.98	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.18	Put			0.00000	0.00000	146.766	18.98	0.00	0	0.00
Total for Derivatives :											2,482,278,933.30	112,702	1 759 423.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	11.47309	100.00000	11.38990			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	19.23665	100.00000	19.10990			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	1.78405	100.00000	1.77111			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	126.44456	5.00000	126.39367			0.00	0	37,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	86.58380	100.00000	85.99746			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	19.41287	100.00000	19.28496		151,000,000,000.00		1,510,000	21,220,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	33.64710	100.00000	33.42540			0.00	0	6,800,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	10.06850	100.00000	9.99551			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	13.09856	100.00000	13.01225			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	46.14085	100.00000	45.80632			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	26.64326	100.00000	26.43951			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.00000	16.20193	100.00000	16.08447			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond		100.00000	26.25496	100.00000	32.58076			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	10.12784	100.00000	12.56802			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	7.59222	100.00000	9.42147			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.43479	100.00000	9.22611			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.54371	100.00000	9.36127			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.75681	100.00000	23.60028			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	16.68644	100.00000	16.56546			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	25.60302	100.00000	25.43432			0.00	0	139,000.00
ABL11B	On	29/09/2014			100.00000	24.84443	100.00000	24.66431			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	16.26976	100.00000	16.15181			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.01467	100.00000	11.92661			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	55.12500	100.00000	109.35122			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	66.81567	100.00000	66.37060			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	47.38835	100.00000	47.07610		20,000,000,000.00	200,000	700,000.00	
ABL8B	On	19/09/2013			100.00000	48.02878	100.00000	47.68058			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	59.72231	100.00000	59.28932			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	78.51003	100.00000	78.17404			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			100.00000	33.82052	100.00000	33.56189			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	18.53365	100.00000	18.39191			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	89.77333	8.00000	89.62005			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	89.84616	100.00000	89.20286			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	25.10892	100.00000	24.94167			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.29986	100.00000	16.18039			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.05356	9.58000	101.97396			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.09865	100.00000	12.46613			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.92821	100.00000	4.89035			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	16.75643	100.00000	16.62767			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.34038	100.00000	6.45170			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	136.69633	100.00000	135.48392			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	81.19589	100.00000	80.57497			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.68014	100.00000	4.64417			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.04075	100.00000	2.02919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	2.04075	100.00000	2.02919			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.91786	6.82500	100.87325			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	97.26980	100.00000	96.51382			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.01185	100.00000	5.97509			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	11.13980	100.00000	11.07581			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	12.73185	100.00000	12.63954			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	10.24571	100.00000	10.18654			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	19.99781	100.00000	19.87066			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	9.35394	100.00000	9.30021			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	8.85587	100.00000	8.80486			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	18.07002	100.00000	17.96566			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	17.29044	100.00000	17.19029			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	1.94979	100.00000	1.93138			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	1.90109	100.00000	1.88315			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	16.63369	100.00000	16.53736			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	17.75759	100.00000	17.39641			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.01724	100.00000	13.87102			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On	18/05/2016	Spot Bond			100.00000	15.11112	100.00000	15.02360			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	14.49673	100.00000	14.41277			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	12.97974	100.00000	12.89421		20,000,000,000.00	200,000	200,000	7,100,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	18.17471	100.00000	18.05495		20,000,000,000.00	200,000	200,000	6,900,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	8.65988	100.00000	8.60251			0.00	0	5,800,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	10.94618	100.00000	10.87406			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.84172	100.00000	15.73734			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	27.16632	100.00000	26.95760			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	116.57251	4.00000	116.41055			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.17401	100.00000	6.12636			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	4.09448	100.00000	4.06287			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	42.03309	100.00000	41.72835			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	67.84857	100.00000	67.35667			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	46.99247	100.00000	46.65177			0.00	0	0.00
ACL01U	On	30/05/2015	Spot Bond			100.00000	20.95841	100.00000	20.51068			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	40.28782	100.00000	39.99573			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.43359	100.00000	62.96866			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	40.28782	100.00000	39.99573			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026	On	08/05/2013	Spot Bond			100.00000	60.62564	100.00000	60.18611			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	55.04658	100.00000	54.68389			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	103.42999	13.50000	103.31989			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	15.60616	100.00000	15.49302			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	15.85964	100.00000	15.74466			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	19.45895	100.00000	19.31787			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	94.43107	100.00000	93.71387			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	46.62448	100.00000	46.28646			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	46.57430	100.00000	46.23664			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	15.35270	100.00000	15.24139			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.23080	100.00000	1.22382			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	61.61595	100.00000	61.16435			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	61.61595	100.00000	61.16435			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	28.74024	100.00000	28.53187			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	32.72509	100.00000	32.48523			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	12.45274	100.00000	12.38219			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	91.34525	100.00000	90.68333			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	10.46156	100.00000	10.40229			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On	20/09/2015	Spot Bond			100.00000	10.46156	100.00000	10.40229			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	47.24337	100.00000	46.90085			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.38427	100.00000	16.26548			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.35999	100.00000	17.23413			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.94932	100.00000	15.83368			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.24320	100.00000	16.12544			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.37252	100.00000	16.25382			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	12.68481	100.00000	12.60032			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	12.68481	100.00000	12.60032			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	12.75232	100.00000	12.66738			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	13.43814	100.00000	13.34072			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	12.75232	100.00000	12.66738			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	12.61731	100.00000	12.53325			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	20.12479	100.00000	20.01077			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.11134	100.00000	18.97279			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	67.90928	100.00000	67.41694			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	33.26399	100.00000	33.02283			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	11.34589	100.00000	13.08926			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On	20/12/2013	Spot Bond			100.00000	33.26399	100.00000	33.02283			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	67.90928	100.00000	67.41694			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.04218	100.00000	9.96937			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.14846	100.00000	10.07488			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.20093	100.00000	10.12697			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.95214	100.00000	9.87999			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	33.07230	100.00000	32.83252			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.08306	100.00000	10.00995			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	63.40541	100.00000	62.94068			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	44.22900	100.00000	43.90482			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	63.41674	100.00000	62.95194			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.55038	100.00000	12.45939			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.94449	100.00000	32.70564			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.81037	100.00000	36.56517			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	30.04848	100.00000	29.83063			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	88.06452	100.00000	87.44434			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.93081	100.00000	8.86536			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.94220	100.00000	8.87666			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	6.22637	100.00000	6.19110			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	23.82358	100.00000	23.64897			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.36757	100.00000	3.34526			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.12154	100.00000	4.09438			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.23078	100.00000	5.20114			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.50424	100.00000	3.48115			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.63830	100.00000	3.61433			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	0.03229	100.00000	0.03206			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	14.46986	100.00000	14.36495			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	14.46986	100.00000	14.36495			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	23.82358	100.00000	23.64897			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	14.19180	100.00000	14.08891			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	16.69603	100.00000	16.57498			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	16.69603	100.00000	16.57498			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	0.03229	100.00000	0.03206			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	2.34090	100.00000	2.32393			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	0.03229	100.00000	0.03206			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	1.57925	100.00000	1.56873			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	1.57925	100.00000	1.56873			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	10.68546	100.00000	10.60799			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	0.02067	100.00000	0.02052			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	34.23029	100.00000	33.98212			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	25.37578	100.00000	25.22536			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	25.37578	100.00000	25.22536			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	1.64703	100.00000	1.63726			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	23.16424	100.00000	22.99630			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	1.64703	100.00000	1.63726			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	1.64703	100.00000	1.63726			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	13.61873	100.00000	13.55499			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	6.46487	100.00000	6.42655			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	16.68832	100.00000	16.55585			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	1.14634	100.00000	1.13655			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	26.06091	100.00000	25.83237			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	0.23587	100.00000	0.23293			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	1.14478	100.00000	1.13268			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	101.03148	1.75000	100.88291			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	10.60513	100.00000	10.40975			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	6.76700	100.00000	6.61258			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	70.12831	100.00000	69.74370			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	70.10818	100.00000	69.72367			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	58.08358	100.00000	57.69878			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.42764	100.00000	2.41004			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	14.36495	100.00000	14.26081			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	14.36495	100.00000	14.26081			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	14.36495	100.00000	14.26081			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	10.96409	100.00000	10.89185		120,000,000,000.00		1,200,000	8,000,000.00
AIR02	On	30/04/2023			100.00000	13.03262	100.00000	12.94628			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	25.97956	100.00000	25.78915			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	17.91227	100.00000	17.79425			0.00	0	14,200,000.00
AIR03U	On	26/10/2014			100.00000	24.92604	100.00000	24.74335			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	13.03421	100.00000	12.94786			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.24898	100.00000	5.20864			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	31.64379	100.00000	31.43300			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	11.21320	100.00000	11.13101			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	12.19971	100.00000	12.11889			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	10.54736	100.00000	10.44780			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.27584	100.00000	9.18828			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	19.97233	100.00000	19.84001			0.00	0	63,000.00
BAW3	On	02/10/2017			100.00000	10.90282	100.00000	10.82291			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	37.93415	100.00000	37.65913			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	43.73897	100.00000	43.45078			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.98062	100.00000	23.80487			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	24.60890	100.00000	24.44587			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	13.02393	100.00000	12.93765			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	29.74228	100.00000	29.52664			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.96718	100.00000	18.82816			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	48.19782	100.00000	47.84455			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	101.88776	100.00000	101.08339			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.84055	100.00000	19.69514			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.80614	100.00000	19.66098			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	16.87529	100.00000	16.75160			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.57363	100.00000	17.44483			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.93009	100.00000	14.82066			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.65436	100.00000	16.53229			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.65436	100.00000	16.53229			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.65436	100.00000	16.53229			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	17.15791	100.00000	17.03215			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			100.00000	18.40508	100.00000	18.27018			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	19.84055	100.00000	19.69514			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.41258	100.00000	16.29229			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.73399	8.00000	101.66759			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	2.73313	100.00000	2.71310			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	1.74920	100.00000	1.73638			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	1.74920	100.00000	1.73638			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	16.29073	100.00000	16.17133			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	61.25136	100.00000	60.58284			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	6.57681	100.00000	6.50503			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	22.48033	100.00000	22.31556			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	1.74920	100.00000	1.73638			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	1.74805	100.00000	1.73495			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.31194	100.00000	4.28751			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	22.68506	100.00000	22.51880			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	20.64596	100.00000	20.49464			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.74441	100.00000	12.65101			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.74849	100.00000	12.65607			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	15.40860	100.00000	15.29567			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	13.35129	100.00000	13.25344			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	27.41220	100.00000	27.21346			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	19.09536	100.00000	18.95692			0.00	0	0.00
BCP58UOn	23/07/2012	Spot Bond				100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	4.75012	100.00000	4.71848			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.03292	100.00000	7.98728			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	8.96966	100.00000	8.91871			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	9.29532	100.00000	9.23374			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	30.71059	100.00000	30.48794			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	45.96118	100.00000	45.62432			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	28.98635	100.00000	28.77620			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	28.03510	100.00000	27.83185			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	47.04456	100.00000	46.69975			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	41.90437	100.00000	41.60056			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	66.61912	100.00000	66.13085			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	7.78396	100.00000	7.72753			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	16.69603	100.00000	16.57498			0.00	0	0.00
BEER01	On	19/07/2012			100.00000	96.75035	100.00000	96.02290			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.48408	100.00000	10.40723			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.54041	100.00000	10.46316			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.70945	100.00000	10.63095			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.27288	100.00000	11.19026			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.83632	100.00000	11.74957			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.41395	100.00000	13.31564			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	2.59595	100.00000	2.57692			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.53929	100.00000	2.52068			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On	15/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	105.27733	8.00000	105.20738			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.45168	100.00000	1.44115			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.60990	100.00000	29.41266		140,000,000,000.00		1,400,000	4,400,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	98.57801	100.00000	97.82741			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	95.99531	100.00000	95.26439			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	23.17460	1,000.00000	22.74143			0.00	0	0.00
BIDC22	On	27/07/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.07891	100.00000	11.99134			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.76948	100.00000	6.72040			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.67921	100.00000	7.62353			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.09915	100.00000	12.01143			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.43292	100.00000	12.34278			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.03978	100.00000	12.94524			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.56836	100.00000	15.45549			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.52895	100.00000	14.42361			0.00	0	0.00
BMWFO2	On	15/06/2012	Spot Bond			100.00000	68.98503	100.00000	68.98500			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.02715	100.00000	54.62820			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	103.38352	100.00000	102.54527			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	45.81676	100.00000	45.48095			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	70.09937	100.00000	69.70994			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.36864	100.00000	8.30730			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	91.17022	100.00000	90.51274			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	27.12559	100.00000	26.94686			0.00	0	6,300,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	18.11693	100.00000	17.99756			0.00	0	113,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.52267	100.00000	13.42355			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.09680	100.00000	29.87859			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	15.40396	100.00000	15.30247			40,000,000,000.00	400,000	12,188,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	61.40364	8.00000	61.36439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	0.27164	100.00000	0.26967			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	59.49064	8.00000	59.45219			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	20.66072	100.00000	20.46781			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	11.78888	100.00000	11.71120			91,600,000,000.00	916,000	5,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	18.65883	100.00000	18.53521			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	11.77576	100.00000	11.69775			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	13.76170	100.00000	13.67102			0.00	0	25,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.19819	100.00000	13.10250			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	103.79428	12.05000	103.72766			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	61.55088	100.00000	61.10464			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	28.97615	100.00000	28.76376			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.27614	100.00000	23.10555			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.38498	100.00000	85.78089			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	9.00155	100.00000	8.91750			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	67.44185	100.00000	66.95289			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	102.53815	100.00000	101.70676			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	70.48923	100.00000	69.97818			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.57784	100.00000	30.35615			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108	On	20/06/2013			100.00000	47.03429	100.00000	46.69328			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	47.03429	100.00000	46.69328			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	47.03429	100.00000	46.69328			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	40.25271	100.00000	39.96088			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	47.07610	100.00000	46.73480			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	46.65794	100.00000	46.31966			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	102.93597	100.00000	102.10135			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	46.32341	100.00000	45.98756			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	69.39169	100.00000	69.39167			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	60.14497	100.00000	59.78845			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	102.86137	100.00000	102.02737			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	94.98049	100.00000	94.26094			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	19.09395	100.00000	18.95552			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	45.84525	100.00000	45.50923			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128 On	20/06/2012	Spot Bond			100.00000	102.88624	100.00000	102.05203			0.00	0	0.00
CLN129 On	16/07/2012	Spot Bond			100.00000	94.99597	100.00000	94.27631			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	18.95201	100.00000	18.81460			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	46.65794	100.00000	46.31966			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	46.36521	100.00000	46.02907			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	19.70228	100.00000	19.55945			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	40.38734	100.00000	40.09453			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	40.15046	100.00000	39.85937			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	40.88480	100.00000	40.58838			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	47.58208	100.00000	47.23711			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	47.28937	100.00000	46.94652			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	47.37300	100.00000	47.02955			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	48.28797	100.00000	47.96980			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	102.18668	13.64000	102.07622			0.00	0	0.00
CLN148 On	15/06/2012	Spot Bond			100.00000	70.50836	100.00000	70.50833			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	44.82996	100.00000	44.53457			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	42.20668	100.00000	41.90069			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	85.98097	100.00000	85.39340			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154 On	20/03/2014	Spot Bond			100.00000	35.97237	100.00000	35.71157			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	35.48083	100.00000	35.22359			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	35.48083	100.00000	35.22359			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	63.60064	100.00000	63.13449			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	17.46595	100.00000	17.33932			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	87.92988	100.00000	87.31498			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.13153	100.00000	16.01458			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.90817	100.00000	15.79284			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.03703	100.00000	34.78301			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.03703	100.00000	34.78301			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.03703	100.00000	34.78301			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.03258	100.00000	34.77860			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.03703	100.00000	34.78301			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.03703	100.00000	34.78301			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.20027	100.00000	14.09732			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.03703	100.00000	34.78301			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	85.72775	100.00000	85.14192			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.20747	100.00000	65.72220			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175 On	31/03/2013	Spot Bond			100.00000	66.61024	100.00000	66.12202			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.34962	100.00000	65.86332			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.34962	100.00000	65.86332			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.57878	100.00000	32.34000			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.25058	100.00000	11.16901			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66684	100.00000	66.66682			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66684	100.00000	66.66682			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	14.79118	100.00000	14.69265			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.11070	100.00000	11.02926			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	16.69603	100.00000	16.57498			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	89.76344	100.00000	89.13572			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.87737	2.76000	100.85459			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.49283	100.00000	12.40225			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.64159	2.76000	105.50535			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On	31/08/2016	Spot Bond			8.25000	102.45496	8.25000	102.38783			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.26079	100.00000	4.22819			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.14037	2.40000	110.00163			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.83570	100.00000	65.35838			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	40.76179	100.00000	40.46626			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	26.08754	100.00000	25.89841			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	15.81835	100.00000	15.70241			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	15.81835	100.00000	15.70241			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	101.42342	8.52000	101.35408			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.19768	100.00000	23.04443			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.96620	100.00000	22.79788			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.58325			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	2.60233	100.00000	2.58325			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On	20/10/2016	Spot Bond			8.64500	101.37366	8.64500	101.30337			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	101.37366	8.64500	101.30337			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	11.27811	100.00000	11.20339			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	51.69915	100.00000	51.32433			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	51.69915	100.00000	51.32433			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	17.31671	100.00000	17.18979			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			100.00000	17.31671	100.00000	17.18979			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.00000	16.08667	100.00000	15.99132			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			100.00000	57.38235	100.00000	56.96633			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			100.00000	59.31529	100.00000	58.88055			0.00	0	0.00
CLN235	On	19/04/2013	Spot Bond			100.00000	59.31529	100.00000	58.88055			0.00	0	0.00
CLN236	On	15/06/2016	Spot Bond			100.00000	3.44928	100.00000	3.42884			0.00	0	0.00
CLN237	On	14/02/2017	Spot Bond			100.00000	1.56884	100.00000	1.55746			0.00	0	0.00
CLN238	On	15/02/2013	Spot Bond			100.00000	55.60125	100.00000	55.19814			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On	20/03/2017			100.00000	1.64703	100.00000	1.63726			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	9.12692	100.00000	9.06075			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	102.92909	9.35000	102.85160			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	102.92909	9.35000	102.85160			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	9.10481	100.00000	9.03880			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	9.10481	100.00000	9.03880			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	8.67368	100.00000	8.61079			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	10.53108	100.00000	10.45473			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	10.53108	100.00000	10.45473			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	10.53108	100.00000	10.45473			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	10.53108	100.00000	10.45473			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	10.53108	100.00000	10.45473			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.74693	100.00000	18.35379			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On	26/03/2017			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	102.17453	9.65000	102.09607			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	16.68271	100.00000	16.54194			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	14.46986	100.00000	14.36495			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	62.13990	100.00000	61.55335			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	21.07350	100.00000	26.11198			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	21.07350	100.00000	26.11198			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	1.79859	100.00000	1.78179			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	1.14129	100.00000	1.12405			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.52782	100.00000	11.30307			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.40262	100.00000	8.23389			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.35386	100.00000	8.18610			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	1.13531	100.00000	1.10941			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On	22/05/2017			100.00000	1.67902	100.00000	1.66334			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	12.23830	100.00000	12.12403			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	1.66334	100.00000	1.64781			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	1.03366	100.00000	1.01214			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	15.81226	100.00000	15.07397			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.38166	100.00000	10.28473			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	68.97502	100.00000	68.97500			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	20.29654	100.00000	20.16135			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	20.29654	100.00000	20.16135			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00027	100.00000	0.00026			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	54.88538	100.00000	54.52177			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	55.67930	100.00000	55.27561			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	55.65423	100.00000	55.25074			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	86.90431	100.00000	86.23973			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	82.45620	100.00000	81.82269			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	58.15459	100.00000	57.63547			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	57.68572	100.00000	57.30562			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	61.30546	100.00000	60.85613			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	61.30546	100.00000	60.85613			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.39395	100.00000	8.33242			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	54.76793	100.00000	54.40510			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	54.78032	100.00000	54.41740			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	55.65423	100.00000	55.25074			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	55.65423	100.00000	55.25074			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.37415	100.00000	13.27719			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	56.82984	100.00000	56.45334			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	9.29532	100.00000	9.23374			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00168	100.00000	0.00167			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00187	100.00000	0.00186			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	108.42588	100.00000	107.54675			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	102.71966	100.00000	101.88679			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	102.72462	100.00000	101.89172			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	101.45647	100.00000	100.37331			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	102.72462	100.00000	101.89172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	101.50280	100.00000	100.41914			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	101.48295	100.00000	100.39950			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	111.81311	100.00000	110.96872			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	101.52597	100.00000	100.44207			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	9.88375	100.00000	9.82775			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	9.88375	100.00000	9.82775			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.81262	100.00000	11.72605			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.81262	100.00000	11.72605			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	2.80113	100.00000	2.78082			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	1.14465	100.00000	1.13236			0.00	0	0.00
CLNF08	On	10/07/2012	Spot Bond			100.00000	98.06427	100.00000	97.30993			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.18179	100.00000	7.31802			0.00	0	35,000,000.00
COJ02	On	15/09/2016	Spot Bond			100.00000	17.49648	100.00000	17.38119			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	56.04270	100.00000	55.67142			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	9.98487	100.00000	9.91872			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	12.57374	100.00000	12.49043			0.00	0	225,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	16.35775	100.00000	16.24938			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	13.13121	100.00000	13.04469			0.00	0	4,100,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	70.50953	100.00000	70.10897			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	101.90795	5.86800	101.86019			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.38724	7.17500	100.32906			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	1.51646	100.00000	1.50546			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	8.95153	100.00000	8.88663			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	81.29176	100.00000	80.75221		1,000,000,000,000.00	10,000,000	5,000,000.00	
DENG26	On	28/09/2012	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	58.80210	100.00000	58.41147			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	91.93404	100.00000	91.26461			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	56.41846	100.00000	56.04366			0.00	0	0.00
DENG32	On	02/07/2012	Spot Bond			100.00000	99.05080	100.00000	98.27291			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
DENG34	On	05/07/2012	Spot Bond			100.00000	98.27291	100.00000	97.50715			0.00	0	0.00
DENG35	On	12/07/2012	Spot Bond			100.00000	96.50450	100.00000	95.76594			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	99.10552	100.00000	98.32310			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	47.32277	100.00000	47.00754			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	18.43873	100.00000	18.31657			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	12.86577	100.00000	12.78007			60,000,000,000.00	600,000	98,014,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	12.84949	100.00000	12.76390			0.00	0	130,710,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	95.13594	100.00000	94.40786			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	18.47858	100.00000	18.35549			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.94132	100.00000	17.80982			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	92.42972	100.00000	91.75505			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.67859	100.00000	14.56581			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	101.50027	2.55000	101.37121			0.00	0	29,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	14.61407	100.00000	14.51672			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	13.40850	100.00000	13.32015			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	116.74258	8.00000	116.66795			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.03204	100.00000	12.93756			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
EQ174U	On	14/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
EQ175U	On	05/07/2012	Spot Bond			100.00000	98.44967	100.00000	97.68253			0.00	0	0.00
EQ177U	On	16/07/2012	Spot Bond			100.00000	95.69409	100.00000	94.96913			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	83.17478	100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On	18/11/2014	Spot Bond			100.00000	23.20652	100.00000	23.02905			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	26.25342	100.00000	26.07855			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.14778	100.00000	19.00896			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	1.83032	100.00000	1.81305			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	87.63645	100.00000	87.02645			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.08382	100.00000	21.92371			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	87.89439	100.00000	87.28260			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	21.47564	100.00000	21.31995			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	88.00187	100.00000	87.38933			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	22.22417	100.00000	22.06304			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	40.24435	100.00000	39.95259			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	20.96103	100.00000	20.80906			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.19244	100.00000	13.09679			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	40.26615	100.00000	39.97423			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.79297	100.00000	16.68232			0.00	0	51,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	101.46835	9.25000	101.39316			1,850,000,000.00	200,000	567,700,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	103.96366	10.00000	103.88009			2,200,000,000,000.00	220,000,000	375,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	101.63311	7.85000	101.56899			1,585,700,000,000.00	202,000,000	103,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	101.91890	7.50000	101.85774			2,265,000,000,000.00	302,000,000	867,400,000.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.46404	100.00000	11.38092			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.15585	100.00000	11.07497			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	40.93288	100.00000	40.63611			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	41.11541	100.00000	40.81733			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.76873	8.37500	100.70066			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	42.02805	100.00000	41.72335			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	25.86994	100.00000	25.69948			0.00	0	5,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	13.13256	100.00000	13.04557			0.00	0	188,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	89.83822	100.00000	89.19499			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	83.42121	100.00000	82.86629			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.78481	100.00000	9.71387			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.80025	100.00000	7.74370			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	1.64519	100.00000	1.63313			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	18.32992	100.00000	18.20849			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.88440	100.00000	10.80549			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	33.82901	100.00000	33.56788			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013	Spot Bond			100.00000	50.62100	100.00000	50.28380			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	4.14889	100.00000	4.11686			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.09762	100.00000	3.07710			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.53512	100.00000	3.51170			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.28579	100.00000	0.28417			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.01901	100.00000	0.01891			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01753	100.00000	0.01743			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	29.02758	100.00000	28.83527			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	62.08486	100.00000	61.62982			0.00	0	0.00
FRC100	On	13/06/2012	Spot Bond			100.00000	68.33337	100.00000	68.33334			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
FRC102	On	20/06/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	25.37578	100.00000	25.22536			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	25.37578	100.00000	25.22536			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	0.04207	100.00000	0.04176			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	1.14408	100.00000	1.13096			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	57.75713	100.00000	57.33839			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	87.45502	100.00000	86.84629			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.72764	100.00000	8.52848			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	1.12977	100.00000	1.09591			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	16.40699	100.00000	15.86691			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	0.86688	100.00000	0.85809			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	0.88821	100.00000	0.87184			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.14613	100.00000	13.05082			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	29.50459	100.00000	29.30912			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	23.64937	100.00000	23.47603			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.71343	100.00000	16.59226			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.39829	100.00000	14.29390			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	43.80069	100.00000	43.47967			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	99.96248	6.90500	99.90627			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	8.97142	100.00000	8.90637			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	62.79698	100.00000	62.44024			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	44.19460	100.00000	43.87069			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	16.69603	100.00000	16.57498			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	1.04521	100.00000	1.03755			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	102.23578	5.87500	102.18700			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	2.80113	100.00000	2.78082			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	2.80113	100.00000	2.78082			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	6.17252	100.00000	6.13140			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	20.92311	100.00000	20.80457			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	5.65475	100.00000	5.61708			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.79681	100.00000	6.75154			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.28058	100.00000	98.22064			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	10.63051	100.00000	10.57028			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	1.04521	100.00000	1.03755			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	103.88369	4.73000	103.73327			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	3.54413	100.00000	3.51844			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	10.68546	100.00000	10.60799			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	1.79272	100.00000	1.77973			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.14305	100.00000	62.76876			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	63.14305	100.00000	62.76876			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.14305	100.00000	62.76876			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.69029	100.00000	63.22854			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	1.64703	100.00000	1.63726			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	3.44928	100.00000	3.42884			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	1.64703	100.00000	1.63726			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	10.19796	100.00000	10.13751			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	3.44928	100.00000	3.42884			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	1.53124	100.00000	1.52014			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	41.33991	100.00000	41.04019			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	44.32000	100.00000	43.99868			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	41.43786	100.00000	41.13744			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	44.42549	100.00000	44.10341			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	41.67898	100.00000	41.37680			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	41.75433	100.00000	41.45161			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	42.54551	100.00000	42.23705			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	43.51753	100.00000	43.20202			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	44.12786	100.00000	43.80793			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	18.70331	100.00000	18.56029			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	38.92911	100.00000	38.64687			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	23.29538	100.00000	23.12463			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	10.98986	100.00000	10.88613			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.23138	100.00000	12.14172			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	1.95596	100.00000	1.93750			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.14861	100.00000	8.08954			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.34812	100.00000	0.34483			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.78804	100.00000	3.76281			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.33114	100.00000	8.27008			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	4.04901	100.00000	4.01776			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.45795	100.00000	99.65856			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	96.41610	100.00000	95.67254			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	96.41610	100.00000	95.67254			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	2.60871	100.00000	2.58959			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	93.04306	100.00000	92.35044			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.31674	100.00000	11.23378			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	90.77307	100.00000	90.09901			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On	02/08/2013	Spot Bond			100.00000	36.72470	100.00000	36.45845			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	31.21161	100.00000	32.75134			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.11640	2.00000	102.98965			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.16408	100.00000	61.71339			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.48315	100.00000	66.45195			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	52.51047	100.00000	52.02017			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.82162	100.00000	0.81196			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	1.63242	100.00000	1.61718			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	50.89388	100.00000	50.41868			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	50.26127	100.00000	49.79198			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	0.00250	100.00000	0.00246			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	9.15263	100.00000	9.06717			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	1.56250	100.00000	1.54791			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.12846	100.00000	25.95629			0.00	0	1,700,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.70966	100.00000	20.57320			0.00	0	397,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	98.32507	9.00000	98.24593			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	104.03957	8.00000	103.96495			0.00	0	23,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	12.92316	100.00000	12.83754			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	100.54769	9.00000	100.49924			3,600,000,000.00	400,000	4,800,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	10.94585	100.00000	10.87333			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	12.35644	100.00000	12.27413			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	9.23924	100.00000	9.17802			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	2.32393	100.00000	2.30708			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	10.77504	100.00000	10.67221			120,000,000,000.00	1,200,000	600,000.00
GFC04	On	11/04/2017	Spot Bond			9.48500	101.73664	9.48500	101.65939			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	63.59986	100.00000	63.17622			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	84.60673	100.00000	84.03377			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	84.62055	100.00000	84.04750			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	84.70903	100.00000	84.13538			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	87.10513	100.00000	86.50023			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA284 On	01/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	63.15576	100.00000	62.79698			0.00	0	0.00
GRA295 On	15/06/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
GRB87 On	26/07/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	63.15576	100.00000	62.79698			0.00	0	0.00
GRD171 On	12/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
GRD172 On	18/07/2012	Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
GRD173 On	06/08/2012	Spot Bond			100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
GRD174 On	02/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.17537	100.00000	8.11545			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.29461	100.00000	10.21917			0.00	0	0.00
GRN1A1 On	18/11/2012	Spot Bond			100.00000	87.03007	100.00000	86.42570			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	87.15874	100.00000	86.55348			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	87.21236	100.00000	86.60671			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			100.00000	87.40537	100.00000	86.79838			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	20.08031	100.00000	19.93473			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	11.12518	100.00000	11.04451			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	6.43171	100.00000	6.38457			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	2.26824	100.00000	2.25180			0.00	0	20,000,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	9.80611	100.00000	9.73424			0.00	0	500,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.05386	100.00000	9.98097			0.00	0	0.00
HMS1B2On		19/07/2012	Spot Bond			100.00000	94.03973	100.00000	93.33267			0.00	0	0.00
HMS1B3On		19/07/2012	Spot Bond			100.00000	94.03973	100.00000	93.33267			0.00	0	0.00
HMS1B5On		19/07/2012	Spot Bond			100.00000	96.97848	100.00000	96.24931			0.00	0	0.00
HMS1B6On		19/07/2012	Spot Bond			100.00000	101.65619	100.00000	100.89185			0.00	0	0.00
HMS1B7On		19/07/2013	Spot Bond			100.00000	43.43734	100.00000	43.11898			0.00	0	0.00
HMS1B8On		19/07/2015	Spot Bond			100.00000	14.28442	100.00000	14.17973			0.00	0	0.00
HMS1B9On		19/07/2015	Spot Bond			100.00000	15.93759	100.00000	15.82078			0.00	0	0.00
HMS1C2On		19/07/2012	Spot Bond			100.00000	94.11346	100.00000	93.40585			0.00	0	0.00
HMS1C3On		19/07/2013	Spot Bond			100.00000	43.63206	100.00000	43.31227			0.00	0	0.00
HMS1C4On		19/07/2015	Spot Bond			100.00000	14.66761	100.00000	14.56011			0.00	0	0.00
HMS1C5On		19/07/2015	Spot Bond			100.00000	16.32078	100.00000	16.20115			0.00	0	0.00
HMS1D2On		19/07/2012	Spot Bond			100.00000	94.20871	100.00000	93.50038			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3On	19/07/2013	Spot Bond			100.00000	43.98255	100.00000	43.66019			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	15.16028	100.00000	15.04916			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	16.81344	100.00000	16.69021			0.00	0	0.00
HMS1E2On	19/07/2012	Spot Bond			100.00000	94.54667	100.00000	93.83580			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	44.44989	100.00000	44.12410			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	15.76242	100.00000	15.64689			0.00	0	0.00
HMS1F2On	19/07/2012	Spot Bond			100.00000	94.96145	100.00000	94.24745			0.00	0	0.00
HMS1G2On	19/07/2012	Spot Bond			100.00000	95.57593	100.00000	94.85731			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	13.41383	100.00000	13.32449			0.00	0	30,000,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	5.63953	100.00000	5.60217			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	12.60750	100.00000	12.52353		20,000,000,000.00	0.00	200,000	29,800,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	12.60750	100.00000	12.52353			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	14.94292	100.00000	14.85803			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	55.02004	100.00000	55.02000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	69.19169	100.00000	69.19167			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	89.14256	100.00000	88.51034			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	82.16952	100.00000	81.63246			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	83.22423	100.00000	82.67306			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.61248	100.00000	22.46349			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	55.48842	100.00000	55.08614			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	15.76022	100.00000	15.64596			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	13.38816	100.00000	15.07156			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	44.04682	100.00000	45.43769			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.96856	100.00000	37.69329			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	26.55776	100.00000	26.36521			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	33.00967	100.00000	32.79217			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	16.07757	100.00000	15.97163			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	13.17165	100.00000	13.08486			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	30.18169	100.00000	29.98174			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.28084	100.00000	30.05890			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	14.46986	100.00000	14.36495			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.51584	1.75000	105.38829			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	102.73038	8.27000	102.66180			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	15.00600	100.00000	14.89720			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	2.51759	100.00000	2.49934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	4.57614	100.00000	4.54565			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.78804	100.00000	3.76281		17,000,000,000,000.00	170,000,000	170,000,000	170,000,000.00
IBL37	On	02/04/2015	Spot Bond			100.00000	11.05957	100.00000	10.95517			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	1.96837	100.00000	1.94979			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	101.82112	8.76500	101.74955			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	8.75175	100.00000	8.67003		43,000,000,000,000.00	430,000,000	455,000,000	455,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	1.55762	100.00000	1.54308		5,000,000,000,000.00	50,000,000	75,000,000	75,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	54.00055	100.00000	53.64474			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	15.23691	100.00000	15.13597			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	15.23691	100.00000	15.13597			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	101.90376	5.00000	101.86229			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	18.95833	100.00000	18.83273			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	10.45473	100.00000	10.37893			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	10.45473	100.00000	10.37893			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.90473	100.00000	11.79357			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.36406	100.00000	7.31067			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	20.83277	100.00000	20.69550			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	53.17397	100.00000	52.82361			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	13.78963	100.00000	13.68966			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IND225	On	19/06/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND226	On	26/06/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND227	On	03/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND228	On	10/07/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND229	On	17/07/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND230	On	24/07/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	100,000,000.00
IND231	On	31/07/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND235	On	28/08/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.22372	100.00000	58.79434			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	14.60502	100.00000	14.49797			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			100.00000	18.40508	100.00000	18.27018			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.15791	100.00000	17.03215			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	73.62919	100.00000	73.21084			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	81.95991	100.00000	81.41593			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	62.08552	100.00000	61.73282			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	0.29931	100.00000	0.29714			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.60048	100.00000	22.43663			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	1.78405	100.00000	1.77111			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	82.70630	100.00000	82.15857			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	101.98134	6.50000	101.94552			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.05418	100.00000	64.42640			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	79.69432	100.00000	79.17570			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING156	On	16/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	57.28925	100.00000	56.39730			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	77.31092	100.00000	76.66667			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	76.24309	100.00000	75.61644			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	77.55245	100.00000	100.00000		39,500,000,000,000.00	395,000,000	280,000,000.00	
ING31	On	31/10/2012	Spot Bond			100.00000	90.99830	100.00000	90.33889			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.24743	100.00000	60.80339			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.84380	100.00000	41.54043			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.84380	100.00000	41.54043			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.99345	100.00000	43.67100			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	31.83464	100.00000	31.60385			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	92.16922	100.00000	91.49482			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	20.94407	100.00000	20.79056			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.95028	100.00000	21.79114			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.51630	100.00000	39.22981			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.40254	100.00000	17.23828			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.81281	100.00000	11.70131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On	13/04/2017	Spot Bond			100.00000	9.49868	100.00000	9.40902			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	101.56508	8.80000	101.49341			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	32.28504	100.00000	32.07232			0.00	0	611,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.59723	100.00000	15.33482			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	12.96655	100.00000	12.88112			0.00	0	1,300,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.27068	100.00000	22.10921			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.51557	100.00000	16.39583			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.46203	100.00000	23.30659			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.25366	100.00000	11.17207			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	0.02673	100.00000	0.02653			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	101.04844	2.75000	101.02570			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.32293	2.60000	102.19205			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.97232	100.00000	8.88763			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	60.06087	100.00000	59.66298		40,000,000,000.00	400,000	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.27854	100.00000	65.79276			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	16.04178	100.00000	15.93608			0.00	0	300,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.10460	100.00000	11.02410			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	100.90099	2.60000	100.76227			0.00	0	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA131	On	04/08/2012	Spot Bond			100.00000	88.59223	100.00000	87.95181			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	62.20354	100.00000	61.85016			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	45.27687	100.00000	44.94501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020	Spot Bond			100.00000	8.38637	100.00000	8.32557			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	23.70703	100.00000	23.53327			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	63.54195	100.00000	63.08126			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.16823	100.00000	62.71025			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	69.50805	100.00000	69.04504			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	65.58162	100.00000	65.15182			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	66.38169	100.00000	65.93951			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	57.49121	100.00000	57.11033			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	93.78136	100.00000	93.09683			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	15.03964	100.00000	14.94054			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.91807	100.00000	42.60350			0.00	0	40,000,000.00
LBK02	On	26/03/2015	Spot Bond			100.00000	10.53108	100.00000	10.45473			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	108.98551	100.00000	108.12283			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	84.54484	100.00000	83.98618			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	65.47614	100.00000	65.10417			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
MAQ013	On	06/07/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015On	23/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	64.03913	100.00000	63.56976			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.33062	100.00000	31.10098			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	87.43577	100.00000	86.82434			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.13741	100.00000	53.74491			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	22.17468	100.00000	22.01392			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	95.53806	100.00000	94.79167			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.93434	100.00000	22.76625			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.95296	100.00000	16.79294			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	61.79523	100.00000	61.34231			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	62.00211	100.00000	61.54767			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	30.47430	100.00000	30.25094			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.25641	100.00000	94.52741			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.20315	100.00000	85.61137			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	30.01178	100.00000	29.79181			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	58.85248	100.00000	58.42579			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	28.49307	100.00000	28.28649			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.00919	100.00000	30.78192			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	13.71798	100.00000	13.61853			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.33230	100.00000	16.21390			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.35558	100.00000	4.32401			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.55665			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	101.35938	8.00000	101.29423			984,000,000.00	123,000	77,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.20251	100.00000	80.34934			0.00	0	10,000,000.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.28520	100.00000	13.48704			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	15.51494	100.00000	15.41215			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	15.51494	100.00000	15.41215			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	3.06468	100.00000	3.04438			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	0.49473	100.00000	0.49143			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	0.00113	100.00000	0.00112			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	101.71505	8.59000	101.64495			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	104.22471	9.34000	104.14632			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	104.52708	10.01000	104.44297			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	21.34201	100.00000	21.20062			0.00	0	101,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	12.24996	100.00000	12.16116			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On	20/12/2018	Spot Bond			100.00000	8.75159	100.00000	8.68815			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	12.92326	100.00000	12.82956			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	17.08174	100.00000	16.96919			0.00	0	16,290,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.36334	100.00000	17.20123			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	100.42372	8.78500	100.35298			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	53.48483	100.00000	53.09706			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	100.38652	8.00000	100.32200			0.00	0	10,000,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.23617	100.00000	31.02809		60,000,000,000.00	600,000	2,600,000.00	
MTN03	On	13/07/2015	Spot Bond			100.00000	20.80575	100.00000	20.66716			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	15.84590	100.00000	15.74034		40,000,000,000.00	400,000	3,900,000.00	
MTN05	On	28/10/2013	Spot Bond			100.00000	39.31975	100.00000	39.05926			0.00	0	0.00
MTNC07	On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	0.06900	100.00000	0.06850			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.06900	100.00000	0.06850			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.56382	100.00000	6.51623			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.64541	100.00000	6.59723			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.72700	100.00000	6.67823			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020			100.00000	6.79227	100.00000	6.74303			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.90107	100.00000	6.85104			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	6.95547	100.00000	6.90504			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	7.02074	100.00000	6.96984			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	7.18392	100.00000	7.13184			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	7.29271	100.00000	7.23984			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.41238	100.00000	7.35864			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.52118	100.00000	7.46665			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.57557	100.00000	7.52065			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	8.22832	100.00000	8.16866			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.98985	100.00000	8.92467			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.06900	100.00000	0.06850			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.06900	100.00000	0.06850			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.18973	100.00000	29.96846			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	15.24709	100.00000	15.13534			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	9.21590	100.00000	9.14908			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	1.54243	100.00000	1.53124			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	83.40142	100.00000	82.84663			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.46119	100.00000	19.33297			20,000,000,000.00	200,000	8,700,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	12.93893	100.00000	12.84512			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	14.48206	100.00000	14.38664			0.00	0	6,300,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.01901	100.00000	0.01891			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	63.30666	100.00000	62.84266			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	20.11303	100.00000	19.97979			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.71383	100.00000	17.58399			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.06108	100.00000	8.99467			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	32.01228	100.00000	31.80135			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	32.31000	100.00000	32.07575			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.62200	100.00000	15.51907			60,000,000,000.00	600,000	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.47690	100.00000	12.38643			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	63.50469	100.00000	63.01677			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	62.08286	100.00000	61.62783			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	56.38097	100.00000	55.97221			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	91.97492	100.00000	91.30193			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	21.85463	100.00000	21.73082			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	36.36114	100.00000	36.15514			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45 On	22/09/2014	Spot Bond			100.00000	20.84401	100.00000	20.72592			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	19.76750	100.00000	19.65551			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	16.44415	100.00000	16.32493			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	55.51814	100.00000	55.11563			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.47800	100.00000	65.00328			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.29467	100.00000	66.56171			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.29467	100.00000	66.56171			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.29467	100.00000	66.56171			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.16887	100.00000	19.02838			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.57000	100.00000	18.43389			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.20926	100.00000	18.07580			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.02443	100.00000	15.90825			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.14534	100.00000	9.09353			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.61660	100.00000	12.52513			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.00782	100.00000	8.95679			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	11.97982	100.00000	11.89202			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.69574	100.00000	12.60269			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	11.91198	100.00000	11.82466			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On	13/07/2016			100.00000	2.64738	100.00000	2.62798			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	82.62184	100.00000	82.26000			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	6.51665	100.00000	6.47963			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	34.31342	100.00000	34.06464			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	21.27258	100.00000	25.37578			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	21.27258	100.00000	25.37578			0.00	0	0.00
NED10	On	15/08/2012			100.00000	88.02137	100.00000	87.40150			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.36405	100.00000	19.23646			0.00	0	400,000.00
NED12A	On	14/12/2012			100.00000	81.96777	100.00000	81.43202			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	70.57785	100.00000	70.19077			0.00	0	0.00
NED6	On	20/09/2013			100.00000	44.57254	100.00000	44.27884			0.00	0	37,000.00
NED8	On	08/02/2014			100.00000	36.00971	100.00000	35.76984			0.00	0	4,800,000.00
NED9	On	06/07/2017			100.00000	8.29606	100.00000	8.23526			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	16.50846	100.00000	16.39968			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.44087	100.00000	11.35792			0.00	0	0.00
NET41	On	16/02/2013			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
NET43	On	13/07/2012			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
NET44	On	16/08/2012			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016	Spot Bond			100.00000	8.24630	100.00000	8.18295			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	13.07147	100.00000	12.98439			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.23594	100.00000	11.15448			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.49775	6.82500	100.44233			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.48036	6.58500	100.42687			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.66520	100.00000	54.26888			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	9.43382	100.00000	9.34573		200,000,000,000.00	0.00	2,000,000	1,000,000.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.44927	100.00000	11.36626			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.50501	6.92500	100.44877			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	54.66520	100.00000	54.26888			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	9.43382	100.00000	9.34573			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.66259	100.00000	11.57804			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	100.53399	7.32500	100.47451			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	54.66520	100.00000	54.26888			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	9.43382	100.00000	9.34573			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	86.41733	100.00000	85.82270			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	58.32542	100.00000	57.90256			0.00	0	0.00
NQF1B7	On	22/11/2012	Spot Bond			100.00000	86.54480	100.00000	85.94931			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9On	22/05/2013	Spot Bond			100.00000	58.53383	100.00000	58.10946			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	86.60854	100.00000	86.01261			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	58.79434	100.00000	58.36809			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	59.13302	100.00000	58.70430			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.51868	100.00000	9.44967			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	100.59840	8.21500	100.53174			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	45.74326	100.00000	45.39345			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	32.06252	100.00000	31.85126			0.00	0	122,800,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	13.21765	100.00000	13.13008			0.00	0	7,000,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	13.66637	100.00000	13.57633			0.00	0	28,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	6.37421	100.00000	6.32522			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	12.74857	100.00000	12.66410			0.00	0	5,000,000.00
NTC08 On	13/07/2012	Spot Bond			100.00000	95.95444	100.00000	95.22197			0.00	0	0.00
NTC09 On	18/04/2013	Spot Bond			100.00000	63.37991	100.00000	62.91537			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.87612	100.00000	30.64981			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.71092	100.00000	30.48582			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	2.38677	100.00000	2.36947			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015	Spot Bond			100.00000	9.67398	100.00000	9.60384			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.94762	100.00000	12.85273			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.00249	100.00000	12.90719			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.03542	100.00000	12.93988			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.82562	100.00000	13.72429			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.70362	100.00000	14.59585			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.19112	100.00000	20.04313			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	15.99090	100.00000	15.88497		21,323,354,000,000.00	213,233,540	206,012,540.00	
OTCA03	On	31/07/2012	Spot Bond			100.00000	91.86877	100.00000	91.19819			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	61.98937	100.00000	61.53995			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	30.80500	100.00000	30.58166			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	61.90693	100.00000	61.45810			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.58249	100.00000	30.36077			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.82261	100.00000	12.72965			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	91.69311	100.00000	91.02867			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	92.06246	100.00000	91.39533			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	10.60117	100.00000	10.54111			0.00	0	0.00
PCF02U	On	06/07/2012	Spot Bond			100.00000	98.67738	100.00000	97.91046			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	19.65421	100.00000	19.51016			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	3.65766	100.00000	3.63115			0.00	0	0.00
PMM01	On	28/06/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	49.33385	100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	87.55321	100.00000	86.94520			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	70.32780	100.00000	69.92894			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	81.75820	100.00000	81.22500			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	54.56016	100.00000	54.16460			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	54.70763	100.00000	54.31100			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	37.58876	100.00000	37.31624			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	81.79847	100.00000	81.26500			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	70.48016	100.00000	70.08044			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	54.95342	100.00000	54.55500			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	37.58876	100.00000	37.31624			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	81.86892	100.00000	81.33500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On	15/06/2014			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	55.39582	100.00000	54.99420			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	82.05011	100.00000	81.51500			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	21.12467	100.00000	20.97152			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	55.78907	100.00000	55.38460			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	28.71744	100.00000	28.50924			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	98.03138	100.00000	97.25745			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	98.05551	100.00000	97.28140			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	98.15207	100.00000	97.37719			0.00	0	0.00
PRP2A2	On	04/07/2012			100.00000	100.58097	100.00000	99.79518			0.00	0	0.00
R009P	On	15/09/2014			100.00000	16.23530	100.00000	16.12833			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00175	100.00000	0.00174			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			6.17000	124.70198	6.22000	124.47610		174,693,276,950,000.00	313,335,000	19,635,605,127.00	
R158P	On	15/09/2015			100.00000	7.21569	100.00000	7.16815			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.20697	100.00000	3.18584			0.00	0	0.00
R179	On	01/08/2013			100.00000	49.86446	100.00000	49.53231			0.00	0	0.00
R186	On	21/12/2026			8.26000	118.65365	8.28500	118.33857		75,852,392,238,840.00	183,098,334	9,487,888,641.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00077			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00034			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.99366	70.42512	217.77396	69.56082			0.00	0	1,172,881,000.00
R197	On	07/12/2023	Spot Bond			2.03000	254.22530	2.01500	254.25606		205,812,223,960.00	101,385,332	857,575,634.00	
R201	On	21/12/2014	Spot Bond			5.22000	108.12830	5.34000	107.78936		19,975,896,000,000.00	826,800,000	3,989,388,931.00	
R202	On	07/12/2033	Spot Bond			2.39500	187.02299	2.39500	186.78732		225,470,295,970.00	94,142,086	1,384,964,002.00	
R203	On	15/09/2017	Spot Bond			6.77500	108.53042	6.82000	108.26794		56,993,955,800,000.00	412,392,000	8,190,097,644.00	
R204	On	21/12/2018	Spot Bond			7.11000	104.50901	7.14500	104.26431		17,836,299,867,510.00	508,621,641	3,639,395,842.00	
R205	On	31/03/2014	Spot Bond			100.00000	30.77789	100.00000	30.55231		0.00	0	1,555,000,000.00	
R206	On	15/01/2014	Spot Bond			5.23000	106.57547	5.26500	106.47641		16,172,729,000,000.00	092,300,000	3,114,725,000.00	
R207	On	15/01/2020	Spot Bond			7.46500	101.85189	7.48000	101.70540		111,864,947,984,000.00	985,257,600	6,421,365,000.00	
R208	On	31/03/2021	Spot Bond			7.59000	96.12671	7.59500	96.03744		71,844,668,297,820.00	465,700,698	7,743,448,000.00	
R209	On	31/03/2036	Spot Bond			8.87000	75.54354	8.88000	75.41197		18,044,255,529,060.00	034,301,638	11,233,066,000.00	
R210	On	31/03/2028	Spot Bond			2.37000	141.58203	2.39000	141.04016		269,505,218,340.00	113,715,282	1,234,287,000.00	
R211	On	31/01/2017	Spot Bond			0.65000	120.84043	0.65000	120.70526		62,042,009,900.00	95,449,246	2,179,075,000.00	
R212	On	31/01/2022	Spot Bond			2.06000	118.02473	2.04000	118.07718		2,998,860,431,460.00	455,757,491	1,868,115,257.00	
R213	On	28/02/2031	Spot Bond			8.69500	86.55705	8.71500	86.33580		12,807,735,000,000.00	473,000,000	3,235,826,949.00	
R214	On	28/02/2041	Spot Bond			6.50000	101.93751	6.50000	101.88466		12,238,200,000,000.00	882,800,000	5,165,856,790.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	54.79415	100.00000	54.43311			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	36.52943	100.00000	36.28874			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	24.35295	100.00000	24.19249			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	16.23530	100.00000	16.12833			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	10.82354	100.00000	10.75222			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.21569	100.00000	7.16815			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	4.81046	100.00000	4.77876			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.20697	100.00000	3.18584			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	66.22500	100.00000	65.78627			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	44.15000	100.00000	43.85751			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	29.43334	100.00000	29.23834			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	19.62222	100.00000	19.49223			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	13.08148	100.00000	12.99482			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	8.72099	100.00000	8.66321			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	5.81399	100.00000	5.77547			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	3.87599	100.00000	3.85032			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	2.58400	100.00000	2.56688			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.72266	100.00000	1.71125			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.14844	100.00000	1.14083			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.76563	100.00000	0.76056			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.51042	100.00000	0.50704			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.34028	100.00000	0.33803			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.22685	100.00000	0.22535			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.15124	100.00000	0.15023			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.10082	100.00000	0.10016			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.06722	100.00000	0.06677			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04481	100.00000	0.04451			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.02987	100.00000	0.02968			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.01992	100.00000	0.01978			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01328	100.00000	0.01319			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00885	100.00000	0.00879			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00590	100.00000	0.00586			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00393	100.00000	0.00391			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00262	100.00000	0.00261			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	0.00175	100.00000	0.00174			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00117	100.00000	0.00116			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00078	100.00000	0.00077			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00052	100.00000	0.00051			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00035	100.00000	0.00034			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	29.27287	100.00000	36.32580			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	38.33597	100.00000	38.05499			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	2.63443	100.00000	2.61512			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	9.34573	100.00000	9.25847			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.04479	100.00000	82.49603			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	50.57659	100.00000	50.10435			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	50.29621	100.00000	49.81620			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	10.42940	100.00000	10.35379			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	84.42163	100.00000	83.85631			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	92.38579	100.00000	91.68766			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	15.58732	100.00000	15.47308			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	101.95839	5.87500	101.91056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES09	On	14/08/2012	Spot Bond			100.00000	89.02713	100.00000	88.39871			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	21.74856	100.00000	21.59088			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	58.41692	100.00000	57.99340			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	61.87028	100.00000	61.59242			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.16011	100.00000	23.98495			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.30569	100.00000	13.22595			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	0.27230	100.00000	0.27032			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	3.96246	100.00000	3.93373			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	3.96246	100.00000	3.93373			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	28.73882	100.00000	28.53047			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	22.26463	100.00000	22.13265			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	14.22626	100.00000	14.12312			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	102.12944	5.25000	102.08583			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.39541	100.00000	0.39257			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	94.30052	100.00000	93.57326			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.68662	100.00000	2.66693			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	59.45699	100.00000	59.10069			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	95.27573	100.00000	94.58030			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	11.40646	100.00000	11.33090			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	6.88560	100.00000	6.84648			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.94710	100.00000	91.55417			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	13.88397	100.00000	13.79248			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.46758	100.00000	10.39169			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	107.66275	8.00000	107.59354			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.73629	100.00000	8.67225			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.76256	100.00000	7.70628			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	18.55846	100.00000	18.43618			0.00	0	17,840,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	57.09409	100.00000	56.71584			0.00	0	2,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	10.61018	100.00000	10.53988			0.00	0	7,740,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.43932	5.75000	120.25513			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	39.29673	100.00000	39.03781			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	54.93833	100.00000	54.57437			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	57.04932	100.00000	56.67342			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	11.47890	100.00000	11.40326			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.88530	100.00000	22.73450			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	57.08265	100.00000	56.70448			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.84031	100.00000	7.78347			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	21.80137	100.00000	21.64331			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	16.57498	100.00000	16.45481			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	2.71310	100.00000	2.69321			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	39.48078	100.00000	39.19141			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.85318	100.00000	40.55699			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	12.08316	100.00000	12.00355			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	29.01760	100.00000	28.80722			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.50550	100.00000	11.42117			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	0.46768	100.00000	0.46429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.76224	100.00000	0.75719			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	0.46654	100.00000	0.46316			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	10.12795	100.00000	10.06086			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	100.91007	10.05000	100.82944		10,050,000,000,000.00	000,000,000	500,000,000.00	
SBS21	On	15/05/2026	Spot Bond			100.00000	0.00073	100.00000	0.00072			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	9.40437	100.00000	9.31656			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	1.67378	100.00000	1.65815			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	0.29790	100.00000	0.29511			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.78684	8.00000	104.75283			0.00	0	2,653,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	8.64648	100.00000	8.58951			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	9.29302	100.00000	9.23179			0.00	0	79,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	60.83903	100.00000	60.43816			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	19.73305	100.00000	19.60160			0.00	0	2,700,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	54.32522	100.00000	53.90585			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	5.64432	100.00000	5.60693			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.71194	100.00000	5.67390			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.16368	100.00000	10.08999			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	62.91635	100.00000	62.55893			0.00	0	0.00
SCM225	On	19/06/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.26824	100.00000	2.25180			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04502	100.00000	0.04464			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	101.98134	6.50000	101.94552			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.02706	100.00000	9.95436			0.00	0	49,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	47.90652	100.00000	47.58741			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	15.80558	100.00000	15.70030			0.00	0	8,900,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.23120	100.00000	52.87855			0.00	0	74,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	108.56087	100.00000	107.70381			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	11.47890	100.00000	11.40326			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	14.36495	100.00000	14.26081			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	2.41004	100.00000	2.39257			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	5.88389	100.00000	5.84123			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	0.98715	100.00000	0.98000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	12.86780	100.00000	17.46085			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	10.44780	100.00000	10.34918			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	1.50182	100.00000	1.49093			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002 On	26/03/2017	Spot Bond			100.00000	1.76682	100.00000	1.75401			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	1.83032	100.00000	1.81305			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	7.81249	100.00000	7.75220			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	100.95944	6.75000	100.89060			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	17.70835	100.00000	17.30007			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	101.52679	7.25000	101.29629			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	85.48009	100.00000	84.88372			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	85.48009	100.00000	84.88372			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	63.39609	100.00000	63.03594			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	63.27581	100.00000	62.91635			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874 On	16/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	63.03594	100.00000	62.67784			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	62.55893	100.00000	62.20354			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	62.20354	100.00000	61.85016			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	62.20354	100.00000	61.85016			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	61.73282	100.00000	61.38212			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	58.15250	100.00000	57.76619			0.00	0	0.00
SYN906 On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN907 On	18/06/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN908 On	03/07/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
SYN910 On	17/07/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
SYN911 On	19/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SYN913 On	19/07/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN919	On	16/08/2012			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN920	On	16/08/2012			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
SYN921	On	22/06/2012			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
SYN922	On	20/08/2012			100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	20.99193	100.00000	20.85286			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	10.72352	100.00000	10.65247			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.78410	100.00000	31.57238			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	31.96301	100.00000	31.75241			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.66330	6.27500	100.61222			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	63.97996	100.00000	63.51103			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	63.04553	100.00000	62.58345			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	85.68075	100.00000	85.08159			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	6.22991	100.00000	6.18425			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	105.79061	8.00000	105.72224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2013	Spot Bond			100.00000	64.00091	100.00000	63.63733			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.22002	6.27000	100.16920			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	28.54847	100.00000	28.37925			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
TFS95	On	25/07/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.08197	100.00000	39.70772			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	80.57395	100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	93.80160	100.00000	93.09277			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	93.73231	100.00000	93.02400			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	94.66310	100.00000	93.94775			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	93.92863	100.00000	93.21884			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	94.18269	100.00000	93.47098			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.35132	100.00000	7.29744			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.87393	100.00000	7.81622			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.22233	100.00000	8.16206			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.91914	100.00000	8.85376			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.38368	100.00000	9.31490			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.30778	100.00000	14.20292			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.31741	100.00000	10.24179			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	4.08612	100.00000	4.05617			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			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	2.61512	100.00000	2.59595			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			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	2.61512	100.00000	2.59595			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			0.00	0	0.00
THE9D2 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
THE9D3	On	18/07/2016	Spot Bond			100.00000	2.61512	100.00000	2.59595			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	30.57119	100.00000	30.00796			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	21.93465	100.00000	21.78933			0.00	0	3,100,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	101.88015	6.00000	101.83150			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	11.12494	100.00000	11.05163		200,000,000,000.00	2,000,000	1,007,600,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	12.99969	100.00000	12.91403			0.00	0	237,300,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	11.88215	100.00000	11.80386			0.00	0	149,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	12.41368	100.00000	12.33099		1,400,000,000,000.00	14,000,000	173,000,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	9.61393	100.00000	9.55058			0.00	0	21,400,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.66860	10.00000	99.58592			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.67683	9.75000	99.59621			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.68490	100.00000	9.60769			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	63.87949	100.00000	63.51659			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	62.20354	100.00000	61.85016			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013	Spot Bond			100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	54.56423	100.00000	54.25426			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	13.65172	100.00000	13.56176			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	73.73210	100.00000	73.30997			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.00192	100.00000	30.77469			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.82243	100.00000	12.72846			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.67608	100.00000	19.53187			0.00	0	8,000,000.00
UTR40	On	10/09/2017	Spot Bond			100.00000	13.95941	100.00000	13.86743			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.36985	100.00000	88.73302			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.51157	100.00000	41.21061			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.39737	100.00000	88.76033			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.66931	100.00000	41.37975			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	89.49641	100.00000	88.85867			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.95822	100.00000	41.65402			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	9.85598	100.00000	9.76396			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	4.15799	100.00000	4.11917			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	1.75415	100.00000	1.73777			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	10.68178	100.00000	10.62126			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	16.59456	100.00000	16.48522			0.00	0	59,447,427.00
WS05	On	01/08/2018	Spot Bond			100.00000	13.75175	100.00000	13.64561			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	17.79369	100.00000	17.67644			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	11.07909	100.00000	11.00610			0.00	0	29,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	9.75276	100.00000	9.68850			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	9.57138	100.00000	9.50831			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	9.49076	100.00000	9.42823			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	37.79036	100.00000	37.54269			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	30.83519	100.00000	30.63091			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	8.54756	100.00000	8.49062			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	23.53166	100.00000	23.37576			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	19.23200	100.00000	19.10390			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	6.68492	100.00000	6.64063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	13.73179	100.00000	13.64131			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	8.52854	100.00000	8.47173			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.27239	100.00000	0.27060			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.42242	100.00000	5.39170			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02183	100.00000	0.02171			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.42242	100.00000	5.39170			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	14.52327	100.00000	14.44077			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	14.85803	100.00000	14.77363			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	13.92901	100.00000	13.84988			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	13.92901	100.00000	13.84988			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	13.20771	100.00000	13.13268			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	13.20771	100.00000	13.13268			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	12.50000	100.00000	12.42918			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	12.50000	100.00000	12.42918			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	11.76496	100.00000	11.69831			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	11.76496	100.00000	11.69831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	11.09413	100.00000	11.03128			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	11.09413	100.00000	11.03128			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	10.44176	100.00000	10.38261			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	10.44176	100.00000	10.38261			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	9.88375	100.00000	9.82775			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	9.35556	100.00000	9.30255			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	6.99101	100.00000	6.95129			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	6.60385	100.00000	6.56634			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.21329	100.00000	6.17680			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.21329	100.00000	6.17680			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	5.86832	100.00000	5.83375			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	5.53169	100.00000	5.49911			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.19387	100.00000	5.16328			0.00	0	0.00

Total for j-Bonds : 779,339,134,846,860.00 ,474,238,888 100 737 222 784.00

Grand Total: '9,341,617,125,793.00 !74,351,590 00 738 982 207.00