



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/07/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.26180	8.26180	8.24620	8.24620		15.49	34,493,015.00	4,175	247,394.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,099.03190	1.09903	1,114.153	17.82	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.83190	0.00283	2.353	17.82	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			950.90640	0.95091	965.692	16.77	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			4.70640	0.00471	3.892	16.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			852.83350	0.85283	867.278	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			6.63350	0.00663	5.478	16.07	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			526.71350	0.52671	538.283	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			30.51350	0.03051	26.483	14.99	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			268.94830	0.26895	274.051	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			122.74830	0.12275	112.251	15.21	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			756.24570	0.75625	770.167	15.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			10.04570	0.01005	8.367	15.60	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			570.95490	0.57095	583.114	15.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			24.75490	0.02475	21.314	15.11	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			186.49640	0.18650	188.540	15.54	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			200.29640	0.20030	186.740	15.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			403.14300	0.40314	412.394	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			56.94300	0.05694	50.594	14.84	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			331.90010	0.33190	339.100	15.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			85.70010	0.08570	77.300	15.02	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			98.55580	0.09856	97.466	17.18	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			402.35580	0.40236	385.666	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			214.58450	0.21458	217.700	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			168.38450	0.16838	155.900	15.39	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			190.60070	0.19060	192.804	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			194.40070	0.19440	181.004	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			58.59750	0.05860	56.687	18.73	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			612.39750	0.61240	594.887	18.73	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			137.14410	0.13714	137.326	16.33	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			290.94410	0.29094	275.526	16.33	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			110.00530	0.11001	109.265	16.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			363.80530	0.36381	347.465	16.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			28.13160	0.02813	26.310	21.33	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			981.93160	0.98193	964.510	21.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			88.34140	0.08834	86.968	17.46	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			442.14140	0.44214	425.168	17.46	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			64.69330	0.06469	62.852	18.40	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			568.49330	0.56849	551.052	18.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			23.70670	0.02371	21.987	21.94	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,077.50670	1.07751	1,060.187	21.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			40.15540	0.04016	38.192	20.06	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			793.95540	0.79396	776.392	20.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			33.62290	0.03362	31.714	20.72	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			887.42290	0.88742	869.914	20.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.35620	8.35620	8.33950	8.33950		16.50	9,442,506.00	1,130	80,859.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			357.35390	0.35735	360.969	16.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			317.85390	0.31785	304.769	16.32	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			253.45020	0.25345	254.839	17.57	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			513.95020	0.51395	498.639	17.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			203.68040	0.20368	204.144	18.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			664.18040	0.66418	647.944	18.43	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			165.62500	0.16563	165.504	19.32	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			826.12500	0.82612	809.304	19.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			149.98430	0.14998	149.655	19.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			910.48430	0.91048	893.455	19.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			103.43490	0.10343	102.648	21.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,263.93490	1.26393	1,246.448	21.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			480.19530	0.48020	486.642	15.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			190.69530	0.19070	180.442	15.46	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			51.67710	0.05168	50.727	25.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,112.17710	2.11218	2,094.527	25.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			28.36390	0.02836	27.575	26.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,788.86390	2.78886	2,771.375	26.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			538.94350	0.53894	546.664	15.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			149.44350	0.14944	140.464	15.11	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			508.85630	0.50886	515.934	15.28	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			169.35630	0.16936	159.734	15.28	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.45560	8.45560	8.43750	8.43750		16.96	84,556.00	10	20,665.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			136.44340	0.13644	136.579	23.11	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,898.94340	1.89894	1,880.979	23.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			113.10600	0.11311	113.180	24.23	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,225.60600	2.22561	2,207.580	24.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			274.18400	0.27418	275.289	19.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			936.68400	0.93668	919.689	19.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			97.86280	0.09786	97.922	25.19	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,510.36280	2.51036	2,492.322	25.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			201.19020	0.20119	201.658	20.90	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,313.69020	1.31369	1,296.059	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			663.62760	0.66363	671.481	15.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			226.12760	0.22613	215.881	15.46	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			607.20680	0.60721	613.872	15.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			269.70680	0.26971	258.272	15.69	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.54740	8.54740	8.52670	8.52670		17.40	854,740.00	100	3,264.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			477.94560	0.47795	481.551	18.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			711.24560	0.71125	694.151	18.05	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			484.15970	0.48416	487.836	17.98	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			697.45970	0.69746	680.436	17.98	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			481.04010	0.48104	484.681	18.01	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			704.34010	0.70434	687.281	18.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.64470	8.64470	8.62790	8.62790		17.76	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			601.12500	0.60112	603.241	18.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			973.22500	0.97323	958.541	18.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			997.11290	0.99711	1,004.206	16.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			369.21290	0.36921	359.506	16.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.94170	8.94170	8.96300	8.96300		19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,453.40330	1.45340	1,434.099	17.07	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			490.40330	0.49040	492.399	17.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.53460	10.53460	10.51830	10.51830		21.80	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.26180	8.26180	8.24620	8.24620		15.49	0.00	0	1,033.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			11,245.47160	0.11245	11,179.291	16.84	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			35,625.47160	0.35625	33,999.291	16.84	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			8,834.14150	0.08834	8,696.747	17.46	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			44,214.14150	0.44214	42,516.747	17.46	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.35620	8.35620	8.33950	8.33950		16.50	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			25,629.90360	0.25630	25,774.389	17.52	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			50,679.90360	0.50680	49,154.389	17.52	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 MAOn	18/03/2013	Foreign Exchange Future			8.45560	8.45560	8.43750	8.43750			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			25,250.00000	0.25250	23,440.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.54740	8.54740	8.52670	8.52670		17.40	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			47,794.55980	0.47795	48,155.077	18.05	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			71,124.55980	0.71125	69,415.077	18.05	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			48,415.97500	0.48416	48,783.588	17.98	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			69,745.97500	0.69746	68,043.588	17.98	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			48,104.00640	0.48104	48,468.047	18.01	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			70,434.00640	0.70434	68,728.047	18.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.96330	12.96330	12.97160	12.97160		12.85	2,437,100.40	188	12,838.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,624.75610	1.62476	1,616.284	16.09	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			3.15610	0.00316	2.984	16.09	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			846.33930	0.84634	837.172	13.00	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			24.73930	0.02474	23.872	13.00	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			106.48620	0.10649	101.540	14.52	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			584.88620	0.58489	588.240	14.52	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			51.36800	0.05137	48.483	15.76	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			929.76800	0.92977	935.183	15.76	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.11130	13.11130	13.11800	13.11800		13.77	0.00	0	1,593.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			357.75680	0.35776	351.859	14.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			609.75680	0.60976	610.559	14.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			306.22510	0.30623	301.125	15.03	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			738.22510	0.73823	739.825	15.03	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			269.66270	0.26966	265.197	15.45	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			851.66270	0.85166	853.897	15.45	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			178.87950	0.17888	175.962	16.79	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,260.87950	1.26088	1,264.662	16.79	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.26660	13.26660	13.27160	13.27160		15.43	0.00	0	2,356.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			789.12310	0.78912	779.369	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,217.52310	1.21752	1,212.769	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			713.01420	0.71301	703.488	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,341.41420	1.34141	1,336.888	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			547.90770	0.54791	539.110	22.96	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,676.30770	1.67631	1,672.510	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			858.61240	0.85861	848.698	22.96	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,117.01240	1.11701	1,112.098	22.96	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10570	0.10570	0.10500	0.10500		20.40	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			135.24780	0.00135	151.166	20.40	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			635.24780	0.00635	581.166	20.40	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10700	0.10700	0.10630	0.10630		20.16	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			375.07650	0.00375	397.633	20.16	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			745.07650	0.00745	697.633	20.16	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.12330	10.12330	10.20500	10.20500		11.94	151,849.50	15	26,126.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			767.97290	0.76797	689.386	13.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			12.97290	0.01297	16.085	13.12	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			492.80890	0.49281	423.196	12.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			37.80890	0.03781	49.896	12.22	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			372.78440	0.37278	310.883	12.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			67.78440	0.06778	87.583	12.12	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			182.16590	0.18217	144.635	12.15	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			177.16590	0.17717	221.335	12.15	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			18.41330	0.01841	13.230	16.66	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,013.41330	1.01341	1,089.930	16.66	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			16.11880	0.01612	11.541	16.79	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,061.11880	1.06112	1,138.241	16.79	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.25210	10.25210	10.33280	10.33280		13.17	1,199,495.70	117	52,964.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			186.96570	0.18697	166.188	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			674.16570	0.67417	734.089	14.98	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			161.59780	0.16160	143.650	15.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			778.79780	0.77880	841.549	15.42	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			153.00700	0.15301	135.973	15.59	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			820.20700	0.82021	883.873	15.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			307.89650	0.30790	275.295	13.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			375.09650	0.37510	423.195	13.64	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			137.43470	0.13743	122.073	15.94	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			904.63470	0.90463	969.973	15.94	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			91.90840	0.09191	81.507	17.30	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,259.10840	1.25911	1,329.407	17.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			890.50100	0.89050	819.333	12.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			57.70100	0.05770	67.233	12.75	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			349.29020	0.34929	311.300	13.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			316.49020	0.31649	359.201	13.33	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.38990	10.38990	10.46990	10.46990		13.81	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			299.04630	0.29905	279.366	15.31	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			799.14630	0.79915	859.466	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.66580	10.66580	10.75040	10.75040		14.49	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			569.17690	0.56918	547.377	15.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,018.77690	1.01878	1,081.577	15.40	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.98269	104.98269	104.98965	104.98965			0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,999.65000	4.99965	4,992.690		0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Call			4,989.65000	4.98965	4,982.690		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Call			4,979.65000	4.97965	4,972.690		0.00	0	0.00
2025	On	02/08/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.31739	106.31739	106.32577	106.32577			0.00	0	3,762.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	99.99	Call			6,335.77000	6.33577	6,327.390		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,325.77000	6.32577	6,317.390		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,315.77000	6.31577	6,307.390		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future			102.61279	102.61279	102.61817	102.61817			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			4,628.17000	4.62817	4,622.790		0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Call			4,618.17000	4.61817	4,612.790		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Call			4,608.17000	4.60817	4,602.790		0.00	0	0.00
2038	On	02/08/2012	Bond Future	98.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			103.91748	103.91748	103.92404	103.92404			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,934.04000	4.93404	4,927.480		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			4,924.04000	4.92404	4,917.480		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			4,914.04000	4.91404	4,907.480		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future			109.30689	109.30689	109.31239	109.31239			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			6,322.39000	6.32239	6,316.890		0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Call			6,312.39000	6.31239	6,306.890		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Call			6,302.39000	6.30239	6,296.890		0.00	0	0.00
2050	On	02/08/2012	Bond Future	103.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			110.69643	110.69643	110.70359	110.70359			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,713.59000	6.71359	6,706.430		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			6,703.59000	6.70359	6,696.430		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			6,693.59000	6.69359	6,686.430		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	02/08/2012	Index Future			466.62500	466.62500	468.84600	468.84600			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			472.55800	472.55800	474.81300	474.81300			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			479.30100	479.30100	481.59400	481.59400			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			419.46800	419.46800	421.36500	421.36500			0.00	0	234.00
ALBI	On	01/11/2012	Index Future			424.80100	424.80100	426.72800	426.72800			0.00	0	769.00
ALBI	On	07/02/2013	Index Future			430.86300	430.86300	432.82300	432.82300			0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.62710	8.62710	8.57730	8.57730		11.56	129,406.50	15	7,700.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			242.93910	0.24294	273.078	11.79	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			85.63910	0.08564	65.978	11.79	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.65920	8.65920	8.60900	8.60900		12.43	0.00	0	9,816.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			343.53720	0.34354	371.011	12.40	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			194.53720	0.19454	171.811	12.40	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.69400	8.69400	8.64440	8.64440		12.79	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			418.14970	0.41815	443.007	12.58	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			283.74970	0.28375	259.007	12.58	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.97490	9.97490	9.93150	9.93150		15.80	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.22630	8.22630	8.18920	8.18920		10.68	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			106.36450	0.10636	112.355	11.04	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			187.16450	0.18716	156.055	11.04	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.30330	8.30330	8.26530	8.26530		11.62	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			208.79090	0.20879	217.902	11.82	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
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			293.49090	0.29349	264.602	11.82	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.25810	0.25810	0.23600	0.23600			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.02240	0.02240	0.02910	0.02910			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.18540	0.18540	0.18810	0.18810			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.03530	0.03530	0.03470	0.03470			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.17880	0.17880	0.17770	0.17770			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.09040	0.09040	0.09210	0.09210			0.00	0	4,800.00
CF CAN/On	31/07/2012	Can-Do Future			0.02460	0.02460	0.01890	0.01890			0.00	0	0.00
CF CAN/On	31/07/2012	Can-Do Future			0.00040	0.00040	0.00460	0.00460			0.00	0	10,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.42840	8.42840	8.50290	8.50290		13.26	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			67.80820	0.06781	46.620	15.99	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			474.90820	0.47491	528.220	15.99	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.54710	8.54710	8.62110	8.62110		14.64	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			202.46620	0.20247	167.119	16.82	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			621.36620	0.62137	660.019	16.82	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry			8.20280	8.20280	8.19410	8.19410		16.87	0.00	10,000	0.00
DAAQ On	30/07/2012	Any day expiry	8.24	Call			26.47090	0.02647	0.000	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.24	Put			72.37090	0.07237	37.200	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.25	Call			23.72930	0.02373	0.000	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.25	Put			79.62930	0.07963	47.200	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.26	Call			21.25030	0.02125	0.000	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.26	Put			87.15030	0.08715	57.200	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.29	Call			15.18850	0.01519	0.000	16.87	0.00	0	0.00
DAAQ On	30/07/2012	Any day expiry	8.29	Put			111.08850	0.11109	87.200	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAQ	On	30/07/2012	Any day expiry	8.40	Call			4.34130	0.00434	0.000	16.87	0.00	0	0.00
DAAQ	On	30/07/2012	Any day expiry	8.40	Put			210.24130	0.21024	197.200	16.87	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry			6.63860	6.63860	6.61920	6.61920		16.01	0.00	4,000	16,000.00
DAAR	On	31/07/2012	Any day expiry	6.61	Call			44.31700	0.04432	40.678	17.12	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.61	Put			35.11700	0.03512	12.078	17.12	0.00	0	10,000.00
DAAR	On	31/07/2012	Any day expiry	6.71	Call			14.07250	0.01407	3.996	17.97	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.71	Put			104.87250	0.10487	75.396	17.97	0.00	0	20,000.00
DAAR	On	31/07/2012	Any day expiry	6.59	Call			55.87980	0.05588	56.031	17.67	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.59	Put			26.67980	0.02668	7.431	17.67	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Call			49.27080	0.04927	48.116	17.40	0.00	0	0.00
DAAR	On	31/07/2012	Any day expiry	6.60	Put			30.07080	0.03007	9.516	17.40	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry			8.21050	8.21050	8.19530	8.19530		16.82	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.24	Call			46.70620	0.04671	38.836	17.57	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.24	Put			91.40620	0.09141	68.336	17.57	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.25	Call			43.41310	0.04341	35.438	17.76	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.25	Put			98.11310	0.09811	74.938	17.76	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.26	Call			40.32530	0.04033	32.304	17.94	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.26	Put			105.02530	0.10503	81.804	17.94	0.00	0	0.00
DAAS	On	02/08/2012	Any day expiry	8.30	Call			29.83910	0.02984	22.113	18.69	0.00	0	4,000.00
DAAS	On	02/08/2012	Any day expiry	8.30	Put			134.53910	0.13454	111.613	18.69	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry			8.21050	8.21050	8.19410	8.19410		16.83	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Call			794.00000	0.79400	811.000	37.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.40	Put			0.00000	0.00000	1.000	37.30	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Call			474.00000	0.47400	491.000	30.01	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	7.72	Put			0.00000	0.00000	1.000	30.01	0.00	0	4,800.00
DAUS	On	31/07/2012	Any day expiry	8.25	Call			31.00000	0.03100	16.000	18.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.25	Put			87.00000	0.08700	56.000	18.80	0.00	0	0.00
DAUS	On	31/07/2012	Any day expiry	8.51	Call			2.00000	0.00200	0.000	29.04	0.00	0	4,800.00

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	8.51	Put			318.00000	0.31800	300.000	29.04	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.24300	8.24300	8.22760	8.22760		15.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			147.00000	0.14700	147.000	15.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			169.00000	0.16900	154.000	15.45	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			70.00000	0.07000	68.000	17.07	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			352.00000	0.35200	335.000	17.07	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			830.00000	0.83000	845.000	17.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	17.20	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			523.00000	0.52300	536.000	15.66	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			15.00000	0.01500	13.000	15.66	0.00	0	6,170.00
DAUS	On	28/09/2012	Any day expiry			8.27390	8.27390	8.25820	8.25820		15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			573.00000	0.57300	584.000	14.92	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			35.00000	0.03500	30.000	14.92	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			218.00000	0.21800	221.000	15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			210.00000	0.21000	197.000	15.62	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			132.00000	0.13200	132.000	17.03	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			384.00000	0.38400	368.000	17.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			868.00000	0.86800	882.000	15.70	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			10.00000	0.01000	8.000	15.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.30930	8.30930	8.29280	8.29280		16.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			199.00000	0.19900	199.000	17.05	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			416.00000	0.41600	400.000	17.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			914.00000	0.91400	927.000	15.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			21.00000	0.02100	18.000	15.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			631.00000	0.63100	641.000	14.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			58.00000	0.05800	52.000	14.86	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			292.00000	0.29200	295.000	15.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			249.00000	0.24900	236.000	15.85	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.34130	8.34130	8.32460	8.32460		16.44	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			683.00000	0.68300	694.000	15.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	7.72	Put			78.00000	0.07800	73.000	15.07	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			256.00000	0.25600	257.000	17.15	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			441.00000	0.44100	426.000	17.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.37010	8.37010	8.35330	8.35330		16.67	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			727.00000	0.72700	738.000	15.09	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			94.00000	0.09400	88.000	15.09	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			302.00000	0.30200	304.000	17.14	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			459.00000	0.45900	444.000	17.14	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			106.81853	106.81853	106.54828	106.54828			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			558.28000	0.55828	828.530		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			548.28000	0.54828	818.530		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			538.28000	0.53828	808.530		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.58488	92.44852	8.50569	93.15645			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.67205	89.84665	8.59036	90.56480			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			5,151.91000	5.15191	4,433.760		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.76537	91.12907	8.68088	91.85864			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			1,237.29000	1.23729	1,966.860		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			1,148.60000	1.14860	1,878.170		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			1,060.04000	1.06004	1,789.610		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			419.45800	419.45800	421.29800	421.29800			0.00	0	130.00
GOVI	On	02/08/2012	GOVI	398.23	Call			230,680.00000	23.06800	212,280.000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	398.23	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI			424.79100	424.79100	426.66000	426.66000			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			227,000.00000	22.70000	208,310.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			430.85200	430.85200	432.75400	432.75400			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			2,360.00000	0.23600	21,380.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			2,460.00000	0.24600	21,480.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			2,560.00000	0.25600	21,580.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	02/08/2012	Index Future			182.41500	182.41500	182.41900	182.41900			0.00	0	110.00
IGOV	On	01/11/2012	Index Future			184.73400	184.73400	184.74100	184.74100			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			187.37000	187.37000	187.37900	187.37900			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			494.05200	494.05200	494.09600	494.09600			0.00	0	169.00
ILBI	On	01/11/2012	Index Future			501.39700	501.39700	501.44100	501.44100			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.06000	94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			4.97000	95.03000	4.93000	95.07000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.92000	95.08000	4.88000	95.12000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.82000	95.18000	4.77000	95.23000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.79000	95.21000	4.73000	95.27000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.79000	95.21000	4.73000	95.27000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.79000	95.21000	4.73000	95.27000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.86000	95.14000	4.78000	95.22000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.96000	95.04000	4.87000	95.13000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.09000	94.91000	4.99000	95.01000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.23000	94.77000	5.14000	94.86000				0.00	0	400.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.38000	94.62000	5.29000	94.71000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.66200	6.66200	6.64290	6.64290		10.52	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			135.52410	0.13552	143.073	10.65	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			82.62410	0.08262	71.073	10.65	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.71220	6.71220	6.69190	6.69190		12.18	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			235.18710	0.23519	242.369	12.18	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			173.28710	0.17329	160.169	12.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.46239	127.98289	5.38229	128.24060		2.34	0.00	0	10,281.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,441.98000	2.44198	2,184.270	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.15	Put			0.00000	0.00000	0.000	2.43	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			3,067.99000	3.06799	2,810.280	2.47	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			3,689.88000	3.68988	3,432.170	2.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.51	0.00	0	1,250.00
R157	On	02/08/2012	Bond Future	6.95	Call			4,921.37000	4.92137	4,663.660	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Put			0.00000	0.00000	0.000	2.55	0.00	0	3,750.00
R157	On	01/11/2012	Bond Future			5.49719	122.81114	5.40824	123.07370		2.32	79,827,241.00	650	5,765.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,287.38000	1.28738	1,083.940	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			194.84000	0.19484	253.960	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,462.54000	2.46254	2,213.610	2.42	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			35.48000	0.03548	49.110	2.42	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.52094	124.56422	5.42042	124.83210		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,430.97000	2.43097	2,201.690	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			165.00000	0.16500	203.600	2.40	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.54076	119.28082	5.42930	119.55106		2.67	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			1,007.17000	1.00717	877.750	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,199.93000	1.19993	1,340.750	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			1,019.01000	1.01901	888.630	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,187.44000	1.18744	1,327.300	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			995.42000	0.99542	866.960	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,212.52000	1.21252	1,354.300	2.64	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	02/08/2012	Bond Future			7.31381	129.37824	7.23438	130.21521		11.60	0.00	0	18,890.00
R186	On	02/08/2012	Bond Future	7.66	Call			4,404.23000	4.40423	3,561.700	11.74	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put			7.41000	0.00741	1.850	11.74	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Call			4,803.09000	4.80309	3,962.820	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			4.00000	0.00400	0.700	11.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			5,400.57000	5.40057	4,562.240	11.82	0.00	0	43.00
R186	On	02/08/2012	Bond Future	7.76	Put			1.50000	0.00150	0.140	11.82	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
R186	On	02/08/2012	Bond Future	8.30	Call			10,617.98000	10.61798	9,781.010	12.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.00000	0.00000	0.000	12.27	0.00	0	900.00
R186	On	02/08/2012	Bond Future	8.76	Call			14,818.53000	14.81853	13,981.560	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.00000	0.00000	0.000	12.45	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.00	Call			7,758.25000	7.75825	6,921.270	12.02	0.00	0	1,099.00
R186	On	02/08/2012	Bond Future	8.00	Put			0.01000	0.00001	0.000	12.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			10,148.10000	10.14810	9,311.130	12.23	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	12.23	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			16,925.28000	16.92528	16,088.310	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	12.45	0.00	0	199.00
R186	On	02/08/2012	Bond Future	8.66	Call			13,923.82000	13.92382	13,086.850	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.00000	0.00000	0.000	12.45	0.00	0	276.00
R186	On	02/08/2012	Bond Future	8.75	Call			14,729.51000	14.72951	13,892.540	12.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	0.000	12.45	0.00	0	2,700.00
R186	On	01/11/2012	Bond Future			7.38031	131.02322	7.29812	131.87243		11.38	0.00	0	17,339.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,911.91000	11.91191	11,105.880	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			245.91000	0.24591	289.090	12.19	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,612.99000	14.61299	13,781.850	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			96.82000	0.09682	114.890	12.19	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			6,410.17000	6.41017	5,738.100	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,149.97000	1.14997	1,327.110	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,789.84000	7.78984	7,067.560	11.79	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			786.12000	0.78612	913.050	11.79	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.44854	127.60291	7.36325	128.46593		12.18	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,727.20000	11.72720	10,992.870	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,140.52000	1.14052	1,269.210	12.91	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,909.63000	2.90963	2,555.980	11.97	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,679.11000	6.67911	7,188.480	11.97	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.51066	129.15852	7.42282	130.03105		12.67	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,666.12000	5.66612	5,193.630	12.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.41	Put			5,794.17000	5.79417	6,194.210	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,568.09000	5.56809	5,100.500	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,896.27000	5.89627	6,301.210	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,616.99000	5.61699	5,146.950	12.63	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,845.05000	5.84505	6,247.540	12.63	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.86241	218.86241	218.88643	218.88643			0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	02/08/2012	Bond Future	219.65	Put			763.57000	0.76357	787.590		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.14592	215.14592	215.17302	215.17302			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			3,816.98000	3.81698	3,844.080		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			3,826.98000	3.82698	3,854.080		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			3,836.98000	3.83698	3,864.080		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			267.79570	267.79570	268.53479	268.53479			0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Call			12,384.79000	12.38479	11,645.700		0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.20065	271.20065	271.95251	271.95251			29,832,071.50	110	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,962.51000	4.96251	4,210.650		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			4,952.51000	4.95251	4,200.650		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,942.51000	4.94251	4,190.650		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	02/08/2012	Bond Future			4.91963	109.58975	4.83888	109.77826		1.55	0.00	0	1,034.00
R201	On	02/08/2012	Bond Future	5.20	Call			839.81000	0.83981	651.300		0.00	0	0.00
R201	On	02/08/2012	Bond Future	5.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.89044	110.98312	4.79864	111.17544		1.39	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			752.43000	0.75243	603.920		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			101.91000	0.10191	145.720		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.81852	108.15851	4.71156	108.35495		1.44	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			758.53000	0.75853	630.780		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			266.40000	0.26640	335.090		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.74174	109.47707	4.61895	109.67511		1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			230.89000	0.23089	180.790		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,171.36000	1.17136	1,319.300		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			235.13000	0.23513	184.330		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,159.27000	1.15927	1,306.510		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			239.44000	0.23944	187.930		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,147.24000	1.14724	1,293.770		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			197.03923	197.03923	197.04943	197.04943			0.00	0	834.00
R202	On	02/08/2012	Bond Future	188.44	Call			8,609.43000	8.60943	8,599.230		0.00	0	0.00
R202	On	02/08/2012	Bond Future	188.44	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future			199.54443	199.54443	199.55736	199.55736			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,567.36000	7.56736	7,554.430		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	192.00	Call			7,557.36000	7.55736	7,544.430		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			7,547.36000	7.54736	7,534.430		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	02/08/2012	Bond Future			5.89788	113.48201	5.81309	113.87478		4.90	0.00	0	13,386.00
R203	On	02/08/2012	Bond Future	6.60	Call			3,580.51000	3.58051	3,187.740	5.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.00000	0.00000	0.000	5.04	0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,688.24000	4.68824	4,295.470	5.13	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.00000	0.00000	0.000	5.13	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			5,999.03000	5.99903	5,606.260	5.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	5.24	0.00	0	1,400.00
R203	On	02/08/2012	Bond Future	7.20	Call			6,215.56000	6.21556	5,822.790	5.26	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	5.26	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			7,715.96000	7.71596	7,323.190	5.28	0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000	5.28	0.00	0	4,200.00
R203	On	01/11/2012	Bond Future			5.94574	110.76989	5.85533	111.16912		4.57	0.00	0	3,186.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,439.96000	4.43996	4,058.820	4.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			59.28000	0.05928	77.370	4.80	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.99123	112.35091	5.89405	112.75724		4.91	89,880,728.00	800	1,400.00
R203	On	07/02/2013	Bond Future	6.11	Call			2,089.08000	2.08908	1,842.770	4.88	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,188.65000	1.18865	1,348.670	4.88	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,601.46000	4.60146	4,251.080	5.12	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			323.53000	0.32353	379.480	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.03156	109.56384	5.92849	109.97432		5.17	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,906.12000	1.90612	1,697.340	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,019.92000	2.01992	2,221.620	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,926.20000	1.92620	1,716.080	5.12	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,000.04000	2.00004	2,200.400	5.12	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
R203	On	02/05/2013	Bond Future	5.89	Call			1,886.15000	1.88615	1,678.710	5.11	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,039.93000	2.03993	2,242.970	5.11	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	02/08/2012	Bond Future			6.20326	110.35466	6.11860	110.82085		6.29	134,080,911.90	1,215	1,681.00
R204	On	02/08/2012	Bond Future	7.15	Call			5,517.09000	5.51709	5,050.900	6.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	6.61	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.25723	111.75773	6.16794	112.23125		5.82	135,785,641.95	1,215	3,658.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,510.27000	5.51027	5,060.090	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			87.93000	0.08793	111.270	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.30925	109.32204	6.21454	109.80370		6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,730.43000	5.73043	5,314.500	6.63	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			411.79000	0.41179	477.520	6.63	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.35949	110.65476	6.26009	111.14151		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,599.54000	2.59954	2,340.040	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,452.79000	2.45279	2,680.040	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,624.79000	2.62479	2,363.770	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,429.03000	2.42903	2,654.760	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,650.18000	2.65018	2,387.650	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,405.44000	2.40544	2,629.660	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.01003	103.87612	4.92897	103.98997		1.00	0.00	0	541.00
R206	On	02/08/2012	Bond Future	5.19	Call			366.13000	0.36613	252.270	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.12000	0.00012	0.110	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.97418	105.19685	4.87440	105.31346		1.00	0.00	0	1,120.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.05	Call			334.22000	0.33422	260.050	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			129.12000	0.12912	171.560	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.85506	102.93287	4.72364	103.05248		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			317.30000	0.31730	256.700	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			284.18000	0.28418	343.190	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.70501	104.18772	4.52950	104.30804		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			98.89000	0.09889	76.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			886.04000	0.88604	983.670	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			100.24000	0.10024	77.310	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			880.44000	0.88044	977.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			101.61000	0.10161	78.430	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			874.86000	0.87486	972.000	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	02/08/2012	Bond Future			6.48341	104.91432	6.39381	105.45253		7.33	65,046,878.40	620	10,818.00
R207	On	02/08/2012	Bond Future	7.51	Call			6,467.95000	6.46795	5,929.740	7.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	0.000	7.77	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.54093	106.24823	6.44710	106.79465		7.18	65,873,902.60	620	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,471.02000	6.47102	5,950.970	7.62	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			102.70000	0.10270	129.070	7.62	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.59895	104.12478	6.50019	104.68031		7.46	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,723.40000	6.72340	6,237.540	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			423.48000	0.42348	493.150	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.65611	105.39414	6.55311	105.95572		7.74	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,537.43000	2.53743	2,262.510	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,158.46000	3.15846	3,445.120	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,563.15000	2.56315	2,286.480	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,129.09000	3.12909	3,414.000	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,589.02000	2.58902	2,310.600	7.66	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,099.91000	3.09991	3,383.070	7.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.62845	103.15801	6.53888	103.74558		8.29	0.00	0	12,322.00
R208	On	02/08/2012	Bond Future	7.20	Call			4,238.69000	4.23869	3,651.100	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			0.02000	0.00002	0.000	8.59	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			6,089.08000	6.08908	5,501.510	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000	8.79	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,895.60000	7.89560	7,308.030	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.95	0.00	0	1,150.00
R208	On	02/08/2012	Bond Future	8.25	Call			10,525.57000	10.52557	9,938.000	8.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.95	0.00	0	3,450.00
R208	On	01/11/2012	Bond Future			6.68698	101.07717	6.59362	101.67353		8.43	10,613,102.85	105	8,133.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,933.61000	6.93361	6,370.590	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			139.47000	0.13947	172.810	9.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,531.22000	2.53122	2,143.520	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,155.70000	1.15570	1,364.360	8.47	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,845.77000	5.84577	5,303.680	8.91	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			236.65000	0.23665	290.920	8.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future			6.74559	102.51994	6.64791	103.12608		8.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	6.00	Call			966.50000	0.96650	800.770	8.19	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,103.93000	5.10393	5,544.340	8.19	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,258.62000	7.25862	6,732.250	8.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			503.18000	0.50318	582.950	8.93	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.79917	100.37660	6.69784	100.98939		9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,984.09000	2.98409	2,671.650	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,335.97000	3.33597	3,636.320	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			3,013.68000	3.01368	2,699.340	8.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2013	Bond Future	6.65	Put			3,304.61000	3.30461	3,603.060	8.95	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			3,043.44000	3.04344	2,727.190	8.96	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,273.48000	3.27348	3,570.020	8.96	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				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			7.96365	84.06648	7.88423	84.79206		16.67	0.00	0	5,323.00
R209	On	02/08/2012	Bond Future	8.91	Call			8,657.84000	8.65784	7,932.260	17.71	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.00000	0.00000	0.000	17.71	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.02746	81.99416	7.94583	82.73002		17.09	0.00	0	2,642.00
R209	On	01/11/2012	Bond Future	8.99	Call			9,117.28000	9.11728	8,443.880	18.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			427.06000	0.42706	489.520	18.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.09342	83.16459	8.00936	83.91198		17.70	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,912.47000	9.91247	9,290.550	18.50	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,284.80000	1.28480	1,410.270	18.50	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.15170	81.03664	8.06564	81.79261		19.28	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			5,144.56000	5.14456	4,735.330	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,818.06000	5.81806	6,164.800	19.13	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			5,186.43000	5.18643	4,775.210	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,770.40000	5.77040	6,115.150	19.14	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			5,228.46000	5.22846	4,815.260	19.15	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,723.05000	5.72305	6,065.820	19.15	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			150.47647	150.47647	150.09840	150.09840			0.00	0	237.00
R210	On	02/08/2012	Bond Future	142.66	Call			7,438.40000	7.43840	7,816.470		0.00	0	0.00
R210	On	02/08/2012	Bond Future	142.66	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future			150.57847	150.57847	150.19744	150.19744			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			5,207.44000	5.20744	5,588.470		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			5,197.44000	5.19744	5,578.470		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			5,187.44000	5.18744	5,568.470		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			121.19922	121.19922	121.21069	121.21069			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Call			850.69000	0.85069	839.220		0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.74016	122.74016	122.75332	122.75332			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			763.32000	0.76332	750.160		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			753.32000	0.75332	740.160		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			743.32000	0.74332	730.160		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	02/08/2012	Bond Future			123.53271	123.53271	123.38518	123.38518			0.00	0	98.00
R212	On	02/08/2012	Bond Future	117.39	Call			5,995.18000	5.99518	6,142.710		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future			125.10335	125.10335	124.95552	124.95552			0.00	0	3,064.00
R212	On	01/11/2012	Bond Future	121.99	Call			2,965.52000	2.96552	3,113.350		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			2,955.52000	2.95552	3,103.350		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			2,945.52000	2.94552	3,093.350		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	02/08/2012	Bond Future			7.78373	95.40910	7.69931	96.18978		14.60	0.00	0	4,145.00
R213	On	02/08/2012	Bond Future	8.74	Call			8,993.30000	8.99330	8,212.620		0.00	0	0.00
R213	On	02/08/2012	Bond Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.85060	93.08944	7.76368	93.88130		14.95	0.00	0	965.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,796.43000	2.79643	2,367.490		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,921.96000	2.92196	3,284.880		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			9,296.51000	9.29651	8,569.730		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			384.29000	0.38429	449.370		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.92125	94.41793	7.83152	95.22229		15.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			10,172.17000	10.17217	9,501.070		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,221.96000	1.22196	1,355.220		0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.98101	92.03451	7.88904	92.84797		16.78	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			5,284.70000	5.28470	4,841.300		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,543.74000	5.54374	5,913.800		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			5,198.99000	5.19899	4,759.900		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,637.05000	5.63705	6,011.420		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			5,241.76000	5.24176	4,800.510		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,590.25000	5.59025	5,962.460		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2012	Bond Future			8.01349	85.93624	7.93403	86.70484			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Call			9,014.08000	9.01408	8,245.480		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Put			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.07587	83.74855	7.99423	84.52794			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			40.71000	0.04071	820.100		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			55.48000	0.05548	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			0.00000	0.00000	723.910		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			151.49000	0.15149	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			0.00000	0.00000	627.900		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	17/09/2012	Foreign Exchange Future			1.29040	1.29040	1.28800	1.28800			15.05	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			147.41130	0.01474	145.543	15.84		0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			567.41130	0.05674	541.543	15.84		0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.30010	1.30010	1.29740	1.29740			15.93	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			360.92550	0.03609	363.549	16.74		0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			786.92550	0.07869	762.549	16.74		0.00	0	0.00
Total for Derivatives :												659,733,147.30	25,085	1,542,546.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.24223	100.00000	10.21742			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.24199	100.00000	21.19523			0.00	0	25,710,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.19598	100.00000	9.17370		500,000,000,000.00	5,000,000	7,000,000.00	
AA05	On	22/03/2019	Spot Bond			5.00000	127.21047	5.00000	127.19340			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	96.44778	100.00000	96.20423			0.00	0	1,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	21.43659	100.00000	21.38940			200,000,000,000.00	2,000,000	18,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.15467	100.00000	37.07289			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	11.22966	100.00000	11.20246			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.46403	100.00000	14.43218			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	41.21049	100.00000	41.11066			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.67784	100.00000	29.61173			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.07043	100.00000	18.02666			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.30491	100.00000	29.23392			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.32281	100.00000	11.29537			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.49558	100.00000	8.47500			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.32013	100.00000	8.29998			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.44164	100.00000	8.42119			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.23337	100.00000	26.17562			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.63135	100.00000	18.58622			2,750,000,000,000.00	27,500,000	28,500,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	28.27203	100.00000	28.20979			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.19591	100.00000	22.14214			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.14607	100.00000	18.10211			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.71133	100.00000	10.68537			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.86138	100.00000	73.69700			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	52.32839	100.00000	52.21320		120,000,000,000.00		1,200,000	2,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	42.89158	100.00000	42.78768		1,000,000,000,000.00		10,000,000	10,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	66.60981	100.00000	66.44845			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	83.92037	100.00000	83.79205			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	98.48562	100.00000	98.22577			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	37.67257	100.00000	37.58865			0.00	0	15,900,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.64456	100.00000	20.59859			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.67717	8.00000	91.65522			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.64402	100.00000	19.60077			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.71999	100.00000	15.68191			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.96305	9.58000	100.93707			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.20968	100.00000	11.18252			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	13.87948	100.00000	13.83615			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On	29/06/2019	Spot Bond			4.50000	100.89775	4.50000	100.88283			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.49249	100.00000	5.48019			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.67505	100.00000	18.63322			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.83735	100.00000	4.82653			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	90.44383	100.00000	90.24239			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.21602	100.00000	5.20434			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.22230	100.00000	2.21809			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.22230	100.00000	2.21809			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.12809	6.82500	101.10950			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.14512	100.00000	12.12182			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.50235	100.00000	10.47690			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.17572	100.00000	11.15417			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.00573	100.00000	21.95899			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.19809	100.00000	10.17853			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On	14/12/2015	Spot Bond			100.00000	9.65739	100.00000	9.63882			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.71025	100.00000	19.67223			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	18.86448	100.00000	18.82800			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.13397	100.00000	10.10232			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.91998	100.00000	9.88901			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.14795	100.00000	18.11285			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.35899	100.00000	22.32387			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.40491	100.00000	16.34766			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.48677	100.00000	16.45488			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.81645	100.00000	15.78585			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.51392	100.00000	15.48391			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.27710	100.00000	10.24278			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.94948	100.00000	21.83114			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	55.60442	100.00000	55.49893			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.69060	100.00000	9.64799			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.53128	100.00000	13.50511			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.33282	100.00000	14.30127			0.00	0	7,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.06934	100.00000	20.02516			0.00	0	8,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	9.56782	100.00000	9.54664			200,000,000,000.00	2,000,000	5,100,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.08727	100.00000	12.06067			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.49316	100.00000	17.45465			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.27687	100.00000	30.20907			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.16533	4.00000	118.14945			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.51543	100.00000	5.50315			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.05973	100.00000	3.05291			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	54.77125	100.00000	54.63856			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	60.56568	100.00000	60.41895			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	60.89066	100.00000	60.74315			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.80265	100.00000	19.75468			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	44.93404	100.00000	44.82519			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	56.39324	100.00000	56.25663			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	44.93404	100.00000	44.82519			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	67.61733	100.00000	67.45352			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	60.78497	100.00000	60.65117			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	105.09553	13.50000	105.05824			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.40595	100.00000	17.36379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond			100.00000	17.68866	100.00000	17.64581			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.70306	100.00000	21.65049			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	84.36062	100.00000	84.16934			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	41.63849	100.00000	41.53762			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	41.59372	100.00000	41.49296			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.12326	100.00000	17.08177			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.34029	100.00000	1.33775			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	82.06864	100.00000	81.88905			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	82.06864	100.00000	81.88905			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	32.05472	100.00000	31.97708			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	41.03766	100.00000	40.93824			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.56356	100.00000	13.53783			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	81.83922	100.00000	81.65974			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.39222	100.00000	11.37066			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.39222	100.00000	11.37066			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	42.19069	100.00000	42.08849			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	14.67148	100.00000	14.63594			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	15.54207	100.00000	15.50443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On	20/09/2015	Spot Bond			100.00000	14.28338	100.00000	14.24878			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.54562	100.00000	14.51038			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.66100	100.00000	14.62548			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.38704	100.00000	9.85988			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.38704	100.00000	9.85988			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.43650	100.00000	9.90923			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.07360	100.00000	14.03951			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.43650	100.00000	9.90923			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.33758	100.00000	9.81052			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	21.91509	100.00000	21.87362			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.06594	100.00000	22.01248			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	89.79377	100.00000	89.57895			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	41.85490	100.00000	41.75350			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.77207	100.00000	13.73871			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	41.85490	100.00000	41.75350			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	89.79377	100.00000	89.57895			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.15462	100.00000	9.13245			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.14688	100.00000	9.12472			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On	20/12/2025	Spot Bond			100.00000	9.15765	100.00000	9.13547			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.93567	100.00000	8.91402			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	41.48179	100.00000	41.38129			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.38138	100.00000	9.35865			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	84.13865	100.00000	83.95000			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	57.50844	100.00000	57.36912			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	84.13865	100.00000	83.95000			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.25386	100.00000	11.22659			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.41700	100.00000	29.34573			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.15008	100.00000	36.07051			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	37.80848	100.00000	37.71688			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	98.54839	100.00000	98.28837			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.48985	100.00000	7.47170			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.50001	100.00000	7.48184			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.78178	100.00000	6.76892			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	37.90420	100.00000	37.81238			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.72064	100.00000	3.71240			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.55120	100.00000	4.54118			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On	20/09/2016	Spot Bond			100.00000	5.69611	100.00000	5.68533			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.86953	100.00000	3.86102			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.01758	100.00000	4.00874			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.68400	100.00000	8.66297			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.47790	100.00000	23.42102			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.47790	100.00000	23.42102			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	37.90420	100.00000	37.81238			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	23.15945	100.00000	23.10335			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.15242	100.00000	22.09876			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.09476	100.00000	22.04124			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.53976	100.00000	8.51907			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.19600	100.00000	11.16888			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.52866	100.00000	8.50799			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.23866	100.00000	9.73255			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	89.97026	100.00000	89.75502			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.28812	100.00000	9.78191			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.15242	100.00000	22.09876			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.34156	100.00000	11.31408			0.00	0	29,990.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016	Spot Bond			100.00000	10.63635	100.00000	10.61058			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.71730	100.00000	8.69618			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	50.00602	100.00000	49.88488			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.65849	100.00000	29.59977			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.37959	100.00000	29.32143			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	10.53490	100.00000	10.51404			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	30.63516	100.00000	30.56094			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.84783	100.00000	16.81447			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.66084	100.00000	16.62785			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	17.02382	100.00000	16.99012			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	10.51134	100.00000	10.49052			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	10.09908	100.00000	10.07909			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.88083	100.00000	16.84740			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	17.00183	100.00000	16.96816			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.96427	100.00000	10.94714			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.22388	100.00000	13.19771			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.93583	100.00000	16.90230			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	31.69761	100.00000	31.62083			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On	20/06/2017	Spot Bond			100.00000	21.12627	100.00000	21.07509			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.12753	100.00000	29.05698			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.37249	100.00000	12.35306			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.93534	100.00000	9.91127			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.37875	1.75000	102.37282			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.63632	100.00000	16.59601			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	79.01874	100.00000	78.85615			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.65660	100.00000	16.61625			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.85876	100.00000	9.83489			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.90487	100.00000	8.88330			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.34571	100.00000	8.32549			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	41.36048	100.00000	41.22235			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	22.71232	100.00000	22.63648			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	78.73841	100.00000	78.57638			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.30625	100.00000	9.26516			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.65631	100.00000	1.64900			0.00	0	2,000,000.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.65631	100.00000	1.64900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL183	On	20/06/2019	Spot Bond			100.00000	0.29479	100.00000	0.29349			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	76.45251	100.00000	76.29960			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	76.43056	100.00000	76.27770			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	64.17332	100.00000	64.03129			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.70761	100.00000	2.70105			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.20433	100.00000	23.14812			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	23.97944	100.00000	23.92135			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.49619	100.00000	24.43684			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.10706	100.00000	12.08040			0.00	0	7,800,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.39902	100.00000	14.36715			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.19103	100.00000	23.13486			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.77955	100.00000	19.73601			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.26305	100.00000	22.20912			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.40078	100.00000	14.36890			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.84997	100.00000	5.83688			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.98062	100.00000	34.90277			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.99187	100.00000	9.96766			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.47878	100.00000	13.44895			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On	17/04/2015	Spot Bond			100.00000	16.80036	100.00000	16.74791			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.15600	100.00000	10.12429			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	34.97051	100.00000	34.86133			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.06632	100.00000	22.01747			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.75849	100.00000	9.73485			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	42.32403	100.00000	42.22151			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	48.29858	100.00000	48.19226			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.42828	100.00000	21.37637			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.18900	100.00000	27.12883			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.38942	100.00000	14.35758			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	33.17232	100.00000	33.09196			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.92908	100.00000	16.88806			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	60.94089	100.00000	60.79326			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.70861	100.00000	17.66571			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.67790	100.00000	17.63507			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.40474	100.00000	13.37226			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.58575	100.00000	17.54315			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	13.64313	100.00000	13.61008			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09 On	31/12/2015	Spot Bond			100.00000	16.81280	100.00000	16.77207			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	16.81280	100.00000	16.77207			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.89614	100.00000	14.86004			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.31422	100.00000	15.27712			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.42737	100.00000	16.38758			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.70861	100.00000	17.66571			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.86296	100.00000	15.82453			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.71284	8.00000	100.69116			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.08705	100.00000	13.05534			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.08705	100.00000	13.05534			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.08705	100.00000	13.05534			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.45524	100.00000	23.39842			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	59.35488	100.00000	59.21110			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.57915	100.00000	15.54141			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	14.92480	100.00000	14.87717			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.65441	100.00000	15.60445			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.06472	100.00000	20.01612			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	18.70471	100.00000	18.65940			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017	Spot Bond			100.00000	16.75488	100.00000	16.71429			0.00	0	0.00
BAYC1U	On	31/12/2016	Spot Bond			100.00000	4.69553	100.00000	4.68665			0.00	0	0.00
BAYD1U	On	30/06/2035	Spot Bond			100.00000	20.24746	100.00000	20.19841			0.00	0	0.00
BAYD2U	On	30/06/2035	Spot Bond			100.00000	18.42746	100.00000	18.38282			0.00	0	0.00
BAYD3U	On	30/06/2035	Spot Bond			100.00000	11.37498	100.00000	11.34742			0.00	0	0.00
BAYD4U	On	30/06/2035	Spot Bond			100.00000	11.37498	100.00000	11.34742			0.00	0	0.00
BAYD5U	On	30/06/2035	Spot Bond			100.00000	13.75289	100.00000	13.71957			0.00	0	0.00
BAYD6U	On	30/06/2035	Spot Bond			100.00000	11.91664	100.00000	11.88777			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	24.48696	100.00000	24.42763			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	17.06874	100.00000	17.02739			0.00	0	0.00
BCP59U	On	17/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP60U	On	07/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	3.67670	100.00000	3.66860			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	8.74957	100.00000	8.73297			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.76989	100.00000	9.75135			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.26989	100.00000	10.24716			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	34.25230	100.00000	34.16933			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310B On	03/07/2013	Spot Bond			100.00000	59.27620	100.00000	59.13260			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	32.32922	100.00000	32.25090			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	31.26827	100.00000	31.19252			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	59.90224	100.00000	59.75712			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	37.38961	100.00000	37.29904			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	59.47648	100.00000	59.33240			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.68164	100.00000	8.66062			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	21.81128	100.00000	21.75845			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	25.02196	100.00000	24.64595			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	51.52933	100.00000	51.41590			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.05403	100.00000	10.02968			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.10370	100.00000	10.07922			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.25269	100.00000	10.22785			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	10.74935	100.00000	10.72330			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.24600	100.00000	11.21876			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.63664	100.00000	12.60602			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.62235	100.00000	3.61357			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.39750	100.00000	8.89284			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A2	On	30/10/2016	Spot Bond			100.00000	8.74212	100.00000	9.23662			0.00	0	0.00
BG32A3	On	30/10/2016	Spot Bond			100.00000	8.88981	100.00000	9.38396			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	8.93904	100.00000	9.43307			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	9.52982	100.00000	10.02241			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	10.31752	100.00000	10.80820			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.26824	100.00000	2.26275			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.08769	100.00000	9.06567			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.69670	100.00000	9.67321			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.86279	100.00000	9.83890			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.33235	8.00000	106.30879			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.36107	100.00000	10.33597			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.24689	100.00000	11.21964			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.61909	100.00000	1.61517			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	32.73226	100.00000	32.65941			0.00	0	19,200,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	32.44444	1,000.00000	32.15859			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	75.72614	100.00000	100.00000			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	67.46765	100.00000	100.00000			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	50.00000	100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.47192	100.00000	13.43929			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.55017	100.00000	7.53188			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.56481	100.00000	8.54406			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.49448	100.00000	13.46179			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	13.86675	100.00000	13.83316			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.54360	100.00000	14.50837			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.36379	100.00000	17.32173			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.20451	100.00000	16.16525			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	61.38415	100.00000	61.23544			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	59.32712	100.00000	59.18340			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	76.51090	100.00000	76.35570			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	42.13733	100.00000	42.00577			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.46939	100.00000	7.45130			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL05	On	02/11/2012	Spot Bond			100.00000	81.72566	100.00000	102.04147			1,000,000,000,000.00	10,000,000	5,000,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	29.95333	100.00000	29.88740			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.00554	100.00000	19.96150			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.31660	100.00000	12.77907			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.64274	100.00000	31.56608			0.00	0	15,000,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.00976	100.00000	16.97232			0.00	0	12,100,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.33809	8.00000	120.31244			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.68332	100.00000	11.65502			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.74962	8.00000	117.72452			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.35942	100.00000	18.30210			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.01782	100.00000	12.98917			0.00	0	5,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.74765	100.00000	13.71724			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.01039	100.00000	12.98159			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.19630	100.00000	15.16285			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.72027	100.00000	14.68461			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.75191	12.05000	100.73035			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	68.64927	100.00000	68.48296			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	32.15094	100.00000	32.07306			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	22.97488	100.00000	22.91921			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	98.65250	100.00000	98.39424			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.60434	100.00000	18.54626			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	89.62389	100.00000	89.40948			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	62.92183	100.00000	62.76940			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	34.12200	100.00000	34.03934			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	60.91774	100.00000	60.77017			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	60.91774	100.00000	60.77017			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	60.91774	100.00000	60.77017			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	44.89487	100.00000	44.78612			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	60.94482	100.00000	60.79719			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	60.67401	100.00000	60.52702			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	60.45735	100.00000	60.31089			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	65.22757	100.00000	65.06955			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126 On	20/08/2015	Spot Bond			100.00000	21.29597	100.00000	21.24438			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	59.34294	100.00000	59.19918			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.13765	100.00000	21.08645			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	41.66834	100.00000	41.56740			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	41.40716	100.00000	41.30685			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.97446	100.00000	21.92123			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	45.04503	100.00000	44.93591			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	44.78084	100.00000	44.67235			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	45.59986	100.00000	45.48939			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	60.99899	100.00000	60.85122			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	60.80942	100.00000	60.66210			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	41.92952	100.00000	41.82794			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.32180	100.00000	53.20443			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	103.85802	13.64000	103.82058			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	49.50330	100.00000	49.39433			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	47.07420	100.00000	46.96016			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	95.87647	100.00000	95.63189			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	31.69761	100.00000	31.62083			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			100.00000	43.16079	100.00000	43.05623			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	43.16079	100.00000	43.05623			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	56.79272	100.00000	56.65513			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.48022	100.00000	19.43302			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	98.31529	100.00000	98.05792			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.39352	100.00000	14.35866			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.19423	100.00000	14.15984			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.26216	100.00000	31.18642			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.26216	100.00000	31.18642			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.26216	100.00000	31.18642			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.25818	100.00000	31.18247			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.26216	100.00000	31.18642			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.26216	100.00000	31.18642			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.28338	100.00000	14.24878			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.26216	100.00000	31.18642			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	95.59411	100.00000	95.35025			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	59.10641	100.00000	58.96323			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	59.46591	100.00000	59.32184			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176 On	31/03/2013	Spot Bond			100.00000	59.23330	100.00000	59.08980			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	59.23330	100.00000	59.08980			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	29.06905	100.00000	28.99863			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.66906	100.00000	11.64080			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66718	100.00000	66.66718			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66718	100.00000	66.66718			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.35329	100.00000	14.31851			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	10.91392	100.00000	10.88990			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.35329	100.00000	14.31851			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.16823	100.00000	11.14118			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.25287	100.00000	36.16505			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.83773	100.00000	37.74607			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	100.36542	100.00000	100.10268			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	98.32327	100.00000	98.06588			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.21980	2.76000	101.21218			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.93357	100.00000	13.89981			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.92463	2.76000	106.91381			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.46731	8.25000	103.44470			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	37.85102	100.00000	37.75933			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.35329	100.00000	14.31851			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.35329	100.00000	14.31851			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.74607	100.00000	4.73549			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.42755	2.40000	111.41740			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.58551	100.00000	14.55017			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	60.45564	100.00000	60.30918			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	60.78233	100.00000	60.63509			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	61.55689	100.00000	61.40776			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	44.21297	100.00000	44.10587			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.29530	100.00000	20.24613			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.37729	100.00000	20.32793			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.46921	8.52000	102.44586			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.58203	100.00000	20.53216			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.49071	100.00000	20.44107			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.30983	100.00000	9.28728			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.30983	100.00000	9.28728			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.43404	8.64500	102.41036			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			8.64500	102.43404	8.64500	102.41036			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.40709	100.00000	37.31647			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.18281	100.00000	39.08790			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.46055	100.00000	12.43298			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.17882	100.00000	11.15174			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.11186	100.00000	12.08252			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	61.16499	100.00000	61.01682			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	61.18697	100.00000	61.03875			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.11816	100.00000	20.06943			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.11816	100.00000	20.06943			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	39.56397	100.00000	39.48564			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	81.30000	100.00000	66.17929			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	57.14612	100.00000	57.00768			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	57.14612	100.00000	57.00768			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.76699	100.00000	13.73974			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	10.24594	100.00000	10.22112			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	65.82587	100.00000	65.66640			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	11.05905	100.00000	11.03716			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015			100.00000	17.84892	100.00000	17.80567			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.52601	100.00000	10.50050			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	104.09848	9.35000	104.07234			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	104.09848	9.35000	104.07234			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	17.80567	100.00000	17.76254			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	17.82729	100.00000	17.78410			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	15.48987	100.00000	15.45234			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	15.43147	100.00000	15.39409			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	16.73092	100.00000	16.69039			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	15.16285	100.00000	15.12611			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.32097	100.00000	16.28142			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.32097	100.00000	16.28142			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.32097	100.00000	16.28142			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.32097	100.00000	16.28142			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.32097	100.00000	16.28142			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.50095	100.00000	16.46098			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.56000	100.00000	9.53685			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.56000	100.00000	9.53685			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258 On	26/03/2017	Spot Bond			100.00000	9.56000	100.00000	9.53685			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.56000	100.00000	9.53685			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.56000	100.00000	9.53685			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.61391	100.00000	9.59062			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.35885	9.65000	103.33238			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	31.48709	100.00000	31.41081			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	23.26968	100.00000	23.21331			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	58.64092	100.00000	58.45784			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	29.34950	100.00000	29.27840			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	29.34950	100.00000	29.27840			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.15089	100.00000	10.11920			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	11.60906	100.00000	11.58094			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	14.55550	100.00000	14.52024			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	13.24996	100.00000	13.21786			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.74937	100.00000	9.72575			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.69467	100.00000	9.67119			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.74937	100.00000	9.72575			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.55011	100.00000	9.52029			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	11.00455	100.00000	10.97019			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	10.97019	100.00000	10.93595			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.72750	100.00000	9.70393			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.83226	100.00000	19.78422			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.38807	100.00000	9.35876			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	18.41209	100.00000	18.35461			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.70308	100.00000	9.67279			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.98531	100.00000	13.93692			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.65071	100.00000	1.64331			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.63902	100.00000	1.63144			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.63902	100.00000	1.63144			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.62018	100.00000	1.61230			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	22.43682	100.00000	22.38689			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	22.43682	100.00000	22.38689			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00029	100.00000	0.00029			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	60.63981	100.00000	60.50560			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	62.10054	100.00000	61.95010			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	62.07259	100.00000	61.92222			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	96.80241	100.00000	96.58681			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	91.89746	100.00000	91.69168			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	62.05861	100.00000	61.90827			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	63.69922	100.00000	63.55900			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	54.51592	100.00000	54.62904			0.00	0	7,000,000.00
CLN54	On	30/04/2013	Spot Bond			100.00000	54.51592	100.00000	54.62904			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.49558	100.00000	7.47742			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	60.51005	100.00000	60.37613			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	60.52373	100.00000	60.38978			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	62.07259	100.00000	61.92222			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	62.07259	100.00000	61.92222			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.91652	100.00000	14.88038			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	62.78813	100.00000	62.64917			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.26989	100.00000	10.24716			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00183	100.00000	0.00183			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00204	100.00000	0.00204			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	89.96281	100.00000	89.74602			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	90.00395	100.00000	89.78707			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	89.98631	100.00000	89.76947			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	125.05014	100.00000	124.74555			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	90.02452	100.00000	89.80759			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.54095	100.00000	10.51542			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.54095	100.00000	10.51542			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.28731	100.00000	11.25996			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.69059	100.00000	10.66470			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.96816	100.00000	9.94401			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	58.04580	100.00000	57.86458			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.07755	100.00000	10.05314			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.79708	100.00000	1.78909			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.32041	100.00000	19.27788			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	61.91846	100.00000	61.78143			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.03173	100.00000	11.00731			0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	13.89202	100.00000	13.86128			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.07277	100.00000	18.03277			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.50008	100.00000	14.46817			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	72.35920	100.00000	72.22395			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.62690	5.86800	102.61087			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.26401	7.17500	101.24444			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.19304	100.00000	10.16834			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.63341	100.00000	17.59069			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	92.99369	100.00000	92.76407			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	8.81793	100.00000	8.77915		35,800,000,000,000.00	358,000,000	250,000,000.00	
DEN37U	On	28/09/2012	Spot Bond			100.00000	89.00335	100.00000	88.79294			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	89.16661	100.00000	88.95581			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	64.98492	100.00000	64.84070			0.00	0	0.00
DENG29	On	01/08/2012	Spot Bond			100.00000	68.67767	100.00000	68.67766			0.00	0	0.00
DENG30	On	01/08/2012	Spot Bond			100.00000	68.52934	100.00000	68.52934			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	62.35065	100.00000	62.21228			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	88.26659	100.00000	88.05989			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	88.96010	100.00000	88.74979			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG38On	28/09/2012	Spot Bond				100.00000	88.96010	100.00000	88.74979			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	88.95578	100.00000	88.74547			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond				100.00000	88.73090	100.00000	100.00000			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	88.15931	100.00000	87.95236			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	0.07672	100,000.00000	0.07171			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	21.06157	100.00000	20.96896			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	52.31295	100.00000	52.19654			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	20.37192	100.00000	20.32684			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	14.22247	100.00000	14.19082			62,000,000,000.00	620,000	80,247,000.00
DV23 On	27/02/2023	Spot Bond				100.00000	14.20447	100.00000	14.17286			282,000,000,000.00	2,820,000	199,060,000.00
DVF12 On	13/10/2012	Spot Bond				100.00000	84.91783	100.00000	84.72396			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	13.66177	100.00000	13.63169			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	16.03587	100.00000	15.99702			0.00	0	0.00
EGL01 On	31/07/2012	Spot Bond				100.00000	77.48904	100.00000	77.48903			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				100.00000	14.47396	100.00000	14.44155			0.00	0	80,000,000.00
EL28 On	02/05/2028	Spot Bond				2.55000	102.70508	2.55000	102.69532			0.00	0	318,000,000.00
EMM01 On	28/07/2020	Spot Bond				100.00000	10.81467	100.00000	10.79087			0.00	0	0.00
EMM02 On	11/03/2021	Spot Bond				100.00000	14.80628	100.00000	14.77368			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	117.86776	8.00000	117.84265			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.53497	100.00000	14.49976			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	92.37101	100.00000	92.14461			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	92.35979	100.00000	92.13342			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	25.84966	100.00000	25.79209			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.06738	100.00000	22.01881			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.14222	100.00000	17.10069			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.66437	100.00000	10.63108			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	97.93316	100.00000	97.67813			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	24.63065	100.00000	24.57098			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	98.22141	100.00000	97.96562			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	23.95233	100.00000	23.89430			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	98.34151	100.00000	98.08542			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	24.78718	100.00000	24.72713			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.88556	100.00000	44.77682			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	23.37838	100.00000	23.32173			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.71386	100.00000	14.67822			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.90987	100.00000	44.80107			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.54357	100.00000	18.50276			20,000,000,000.00	200,000	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.60274	9.25000	102.57739			743,700,000,000.00	80,400,000	709,546,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.21236	10.00000	100.18579			8,200,000,000.00	820,000	274,048,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.59985	7.85000	102.57826			6,437,000,000.00	820,000	54,388,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.84066	7.50000	102.82008			16,800,000,000.00	2,240,000	591,605,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	91.44315	100.00000	91.22120			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.23111	100.00000	10.20511			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	9.95613	100.00000	9.93079			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	45.65349	100.00000	45.54289			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	45.85707	100.00000	45.74598			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.79525	8.37500	101.77233			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	46.87496	100.00000	46.76140			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.56677	100.00000	28.50390			0.00	0	16,900,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.84496	100.00000	9.82317			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.74124	100.00000	100.46425			4,600,000,000,000.00	46,000,000	23,000,000.00
FRB07	On	06/12/2012	Spot Bond			100.00000	92.73623	100.00000	92.50668			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	10.91324	100.00000	10.88680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	8.69982	100.00000	8.67874			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.34711	100.00000	9.32446			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.66656	100.00000	13.63632			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	9.90459	100.00000	9.88060		2,600,000,000,000.00	26,000,000	13,000,000.00	
FRBI01	On	30/06/2014	Spot Bond			100.00000	37.69298	100.00000	37.60903			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	51.72760	100.00000	51.61374			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.10039	100.00000	3.09348			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.42239	100.00000	3.41481			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.90576	100.00000	3.89711			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31122	100.00000	0.31063			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02071	100.00000	0.02067			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01909	100.00000	0.01905			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	32.07096	100.00000	31.99997			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	55.21005	100.00000	55.32208			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.92925	100.00000	14.89309			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.38058	100.00000	35.31054			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.86061	100.00000	30.79951			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.55550	100.00000	14.52024			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.55550	100.00000	14.52024			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.42374	100.00000	11.39607			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.33358	100.00000	14.29886			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.55436	100.00000	11.52637			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	64.41800	100.00000	64.26194			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	14.81938	100.00000	14.78348			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	97.73042	100.00000	97.47591			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.13224	100.00000	10.10770			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	11.02928	100.00000	11.00255			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	32.04847	100.00000	31.97083			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.42850	100.00000	9.39651			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.09300	100.00000	9.05852			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	14.65679	100.00000	14.62129			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.00000	11.00192	100.00000	10.97527			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.08040	100.00000	13.04870			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.01023	100.00000	13.97630			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.53153	100.00000	10.50602			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.82238	100.00000	11.79374			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.31202	100.00000	15.27492			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.67191	100.00000	12.63007			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.15791	100.00000	7.12714			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.05484	100.00000	12.00989			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.15422	100.00000	14.10143			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.02164	100.00000	10.98053			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.68113	100.00000	11.63757			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.50572	100.00000	13.45535			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.61540	100.00000	12.56836			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.04430	100.00000	13.99193			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	14.83569	100.00000	14.78037			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.30255	100.00000	13.24950			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	12.79165	100.00000	12.73843			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On	20/09/2017			100.00000	11.57569	100.00000	11.52753			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	11.38200	100.00000	11.33464			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	14.00761	100.00000	13.94933			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	13.84620	100.00000	13.78859			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.40500	100.00000	13.34924			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	13.89945	100.00000	13.83900			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.05234	100.00000	1.04722			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.03421	100.00000	1.02882			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.03421	100.00000	1.02882			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.00804	100.00000	1.00226			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.59798	100.00000	32.52583			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	27.80860	100.00000	27.74123			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.10746	100.00000	18.06360			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	14.91273	100.00000	14.87661			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	38.77402	100.00000	38.68008			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.79949	6.90500	100.78075			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.00604	100.00000	9.98180			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00000	57.55030	100.00000	57.41087			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	29.54857	100.00000	29.47699			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.71638	100.00000	9.21774			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.03147	5.87500	100.01574			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.78638	100.00000	11.75783			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.88402	100.00000	11.85523			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.56315	100.00000	4.55310			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	22.78443	100.00000	22.74132			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.18164	100.00000	4.17244			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.85086	100.00000	5.83798			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	89.98925	100.00000	89.77241			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.57620	100.00000	11.55430			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	90.09601	100.00000	89.88048			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.73394	100.00000	10.23284			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.46420	100.00000	17.42189			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.67015	100.00000	17.62734			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	15.92500	100.00000	15.88642			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.39566	4.73000	105.37944			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	90.52182	100.00000	90.30527			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.14179	100.00000	16.10269			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.52785	100.00000	10.50235			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.72128	100.00000	11.69289			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.70796	100.00000	25.64568			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.32699	100.00000	13.29470			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.91471	100.00000	12.88343			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	89.67242	100.00000	89.45789			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	89.66139	100.00000	89.44689			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.41830	100.00000	61.29670			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.42448	100.00000	61.30287			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.44918	100.00000	61.32752			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	60.32193	100.00000	60.17580			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	11.19451	100.00000	11.17234			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.67037	100.00000	13.64330			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	11.18273	100.00000	11.16059			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.85077	100.00000	19.81147			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.16316	100.00000	14.13512			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			100.00000	15.02268	100.00000	14.98629			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	54.18900	100.00000	45.99575			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	56.11904	100.00000	49.31149			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	54.25244	100.00000	46.10474			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	56.18736	100.00000	49.42885			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	54.40860	100.00000	46.37302			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	54.45740	100.00000	46.45686			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	54.96980	100.00000	47.33714			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	55.59932	100.00000	48.41863			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	55.99460	100.00000	49.09770			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.83356	100.00000	20.78715			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	43.41863	100.00000	43.31345			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.57681	100.00000	27.51000			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.20504	100.00000	17.15132			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.30019	100.00000	12.27039			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.39024	100.00000	10.35780			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.08836	100.00000	9.06634			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.30070	100.00000	0.29976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.80621	100.00000	2.80003		150,000,000,000.00	1,500,000	1,500,000.00	
FRS49	On	27/10/2020	Spot Bond			100.00000	6.93427	100.00000	6.91747			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.02576	100.00000	3.01901			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.28073	100.00000	11.25339			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.09738	100.00000	10.07292			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	82.57209	100.00000	82.38819			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	55.25040	100.00000	45.74922			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.36453	100.00000	7.34670			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	41.54467	100.00000	41.44403			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.24099	2.00000	103.23270			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	58.42708	100.00000	58.28554			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	59.80903	100.00000	59.66414			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	63.26531	100.00000	63.06779			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.98105	100.00000	0.97719			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.70325	100.00000	12.66359			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS70	On	04/06/2013	Spot Bond			100.00000	61.13537	100.00000	60.94449			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	60.37545	100.00000	60.18695			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	9.28314	100.00000	9.24018			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.32458	100.00000	8.29859			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.40163	100.00000	15.35354			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.82196	100.00000	28.72997			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	18.49748	100.00000	18.43973			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	20.93104	100.00000	20.83799			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.85224	100.00000	28.78873		5,000,000,000,000.00	50,000,000	51,800,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	22.86856	100.00000	22.81821		280,000,000,000.00	2,800,000	2,300,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	99.51982	9.00000	99.49311		9,000,000,000.00	1,000,000	2,000,000.00	
FRX17	On	15/09/2017	Spot Bond			8.00000	105.16527	8.00000	105.14012		0.00	0	20,000,000.00	
FRX18	On	14/04/2018	Spot Bond			100.00000	14.27808	100.00000	14.24648		0.00	0	0.00	
FRX19	On	15/11/2019	Spot Bond			9.00000	101.27719	9.00000	101.26092		0.00	0	5,500,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	12.09345	100.00000	12.06669		0.00	0	0.00	
FRX31	On	21/02/2031	Spot Bond			100.00000	13.65943	100.00000	13.62903		0.00	0	0.00	
FRX45	On	14/04/2045	Spot Bond			100.00000	10.20792	100.00000	10.18533		0.00	0	0.00	
FTG1	On	05/09/2016	Spot Bond			100.00000	13.85453	100.00000	13.82097		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.00000	17.74598	100.00000	17.69057			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	102.90243	9.48500	102.87638			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.30646	100.00000	70.15000			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	70.90711	100.00000	70.77724			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.06026	100.00000	70.92545			0.00	0	0.00
GPT16	On	30/07/2012	Spot Bond			100.00000	68.61336	100.00000	68.61335			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	96.07155	100.00000	95.82647			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		34,600,000,000,000.00	346,000,000	363,000,000.00	
GPT2A1	On	01/09/2012	Spot Bond			100.00000	94.24546	100.00000	94.00747			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	94.26086	100.00000	94.02283			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	94.35943	100.00000	94.12115			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	97.31276	100.00000	97.06000			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB88	On	25/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	99.99973	100.00000	99.99966			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.62239	100.00000	7.60393			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.50811	100.00000	9.48507			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	97.22891	100.00000	96.97637			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	97.37266	100.00000	97.11974			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	97.43255	100.00000	97.17949			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	97.64818	100.00000	97.39455			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	22.39609	100.00000	22.34183			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	12.40819	100.00000	12.37813		1,500,000,000,000.00	15,000,000	15,000,000.00	
GRT03	On	15/10/2015	Spot Bond			100.00000	12.67795	100.00000	12.64723			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.00000	10.32136	100.00000	10.29636			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	19.35639	100.00000	19.30950		1,500,000,000,000.00	15,000,000	15,000,000	15,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.67232	100.00000	10.64647			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.37914	100.00000	9.33789		4,800,000,000,000.00	48,000,000	16,000,000	16,000,000.00
HILC01	On	18/10/2012	Spot Bond			100.00000	84.97604	100.00000	84.78423			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	56.03796	100.00000	55.90220			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	56.03796	100.00000	55.90220			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	51.24628	100.00000	51.14932			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	56.63077	100.00000	56.52333			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	56.51504	100.00000	56.37814			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.71912	100.00000	15.68104			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	17.15181	100.00000	17.11027			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	56.15912	100.00000	56.02308			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	56.64126	100.00000	56.50404			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	16.05011	100.00000	16.01122			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	17.48280	100.00000	17.44044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2013	Spot Bond				100.00000	56.31562	100.00000	56.17920			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	56.86844	100.00000	56.73068			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.47566	100.00000	16.43574			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	17.90836	100.00000	17.86497			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	56.87096	100.00000	56.73320			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	57.17136	100.00000	57.03286			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	16.99577	100.00000	16.95460			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	57.55252	100.00000	57.41310			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	58.56224	100.00000	58.42036			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	9.93107	100.00000	9.90921		914,400,000,000.00	9,144,000	36,072,000.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	6.23610	100.00000	6.22230			0.00	0	108,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.23081	100.00000	6.21701			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.29085	100.00000	9.27041			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.29085	100.00000	9.27040			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.38171	2.00000	100.37365			0.00	0	200,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.38305	2.25000	100.37432		234,000,000,000.00	104,000,000	260,000,000.00	
I2050	On 31/12/2050	Spot Bond				2.50000	100.43707	2.50000	100.42724			0.00	0	350,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.27604	100.00000	16.24516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	99.83967	100.00000	99.57414			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	91.17066	100.00000	90.94937			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	92.47136	100.00000	92.24359			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	24.96974	100.00000	24.91478			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	61.88766	100.00000	61.73774			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.57778	100.00000	17.53520			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.66987	100.00000	16.62949			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	59.48946	100.00000	59.34534			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	42.34731	100.00000	42.24472			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.63830	100.00000	29.56650			0.00	0	30,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.45079	100.00000	36.37055			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.75358	100.00000	17.71451			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.54473	100.00000	14.51272			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.34607	100.00000	33.27227			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.61501	100.00000	26.55054			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	23.11353	100.00000	23.05753			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.66753	1.75000	106.65964			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	103.76473	8.27000	103.74163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	22.21597	100.00000	22.16216			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.59442	100.00000	9.57117			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.05844	100.00000	5.04731			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.80621	100.00000	2.80003			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.50125	100.00000	17.44661			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.55584	100.00000	10.52288			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	102.90073	8.76500	102.87662			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.22719	100.00000	16.17653			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	8.80527	100.00000	8.77778			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	59.62989	100.00000	59.49863			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	16.83442	100.00000	16.79716			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	16.83442	100.00000	16.79716			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.02685	5.00000	100.01342			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.40108	100.00000	15.34714			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.12230	100.00000	15.06934			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	20.94601	100.00000	20.89964			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	21.91384	100.00000	21.86076			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	21.91384	100.00000	21.86076			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL03	On	17/05/2017	Spot Bond			100.00000	10.72865	100.00000	10.69516			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.21333	100.00000	8.19343			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.00450	100.00000	22.95387			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	58.71714	100.00000	58.58789			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.10783	100.00000	14.07365			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	87.73006	100.00000	87.52556			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	86.31831	100.00000	86.12033			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	84.95128	100.00000	84.75951			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND231	On	31/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275		3,500,000,000,000.00	35,000,000	35,000,000.00	
IND233	On	14/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	66.05372	100.00000	65.89370			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	15.02120	100.00000	14.98481			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.42737	100.00000	16.38758			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.31422	100.00000	15.27712			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	80.53193	100.00000	80.36450			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	92.46228	100.00000	92.23398			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.44594	100.00000	9.42306			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	71.02201	100.00000	70.88726			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.20690	100.00000	25.14582			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.33904	100.00000	10.31400			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	92.84592	100.00000	92.61497			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	91.89588	100.00000	91.66954			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	90.52474	100.00000	90.30502			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	87.42142	100.00000	87.14477			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.34613	6.50000	100.33439			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	58.34786	100.00000	58.16569			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	91.02007	100.00000	90.80022			0.00	0	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	99.11821	100.00000	98.85737			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	56.33659	100.00000	56.16070			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	88.46154	100.00000	88.17891			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	88.77855	100.00000	88.49937			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	88.52685	100.00000	88.24934			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.47035	100.00000	12.42772			0.00	0	25,000,000.00
ING166	On	02/01/2013	Spot Bond			100.00000	67.03297	100.00000	66.66667			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	81.52836	100.00000	81.34958			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	54.64865	100.00000	54.51627			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.33556	100.00000	37.24512			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.33556	100.00000	37.24512			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	39.27941	100.00000	39.18427			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.50599	100.00000	35.41998			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	77.08127	100.00000	77.08126			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.43179	100.00000	23.37502			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.58536	100.00000	19.53791			0.00	0	0.00
IP257U	On	31/07/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	44.07353	100.00000	43.96676			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	17.15962	100.00000	17.10604			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.37449	100.00000	12.33586			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.40510	100.00000	10.37262			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.64621	8.80000	102.62206			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	35.65063	100.00000	35.57215			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.78773	100.00000	13.75433			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.31826	100.00000	14.28675			0.00	0	14,500,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	24.83905	100.00000	24.77887			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	17.92392	100.00000	17.88050			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.14800	100.00000	20.10341			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.09618	100.00000	10.07173			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.61533	100.00000	9.59204			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.01485	2.75000	100.00742			0.00	0	15,000,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.54919	2.60000	103.53909			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.33237	100.00000	10.30010			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.93864	100.00000	8.89932			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03088	100.00000	0.03074			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	66.35792	100.00000	66.21106			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	59.16985	100.00000	59.02652			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	17.71407	100.00000	17.67508			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.90820	100.00000	9.88420			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.25721	2.60000	102.24396			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278		200,000,000,000.00	0.00	2,000,000	2,000,000.00
IVA243	On	25/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	58.68642	100.00000	58.54426			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.35352	100.00000	9.33087			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.46265	100.00000	26.81648			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On	27/07/2015	Spot Bond			100.00000	9.01440	100.00000	8.97476			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	74.18529	100.00000	73.88615			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	56.69596	100.00000	56.55862			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	56.36251	100.00000	56.22597			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.58155	100.00000	70.43156			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.37943	100.00000	72.22097			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	73.13704	100.00000	69.05681			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	63.51884	100.00000	63.37826			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	69.88640	100.00000	69.88639			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.60745	100.00000	16.57090			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	37.98570	100.00000	37.89367			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.35097	100.00000	16.31135			0.00	0	3,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	93.91558	100.00000	93.68483		2,400,000,000,000.00	24,000,000	17,700,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ017On	28/09/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	57.16797	100.00000	57.02948			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	27.95455	100.00000	27.88683			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	97.76284	100.00000	97.50691			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	64.06407	100.00000	63.90886			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.86450	100.00000	30.78974		400,000,000,000.00	4,000,000	0.00	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	86.36738	100.00000	86.16652			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.46915	100.00000	20.41957			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.66151	100.00000	16.60949			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	82.00985	100.00000	81.83079			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	82.10899	100.00000	82.02998			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	37.89049	100.00000	38.13732			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	85.02642	100.00000	84.83229			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	96.17524	100.00000	95.92864			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.91446	100.00000	37.82261			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	65.63967	100.00000	65.48065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.77903	100.00000	31.70206			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	27.68525	100.00000	27.61817			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	18.21583	100.00000	18.17171			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.88631	100.00000	3.87690			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.48807	100.00000	9.46509			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	107.93608	8.00000	107.91296			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	91.22474	100.00000	91.00277			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.62460	100.00000	22.56980			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.88397	100.00000	24.82889			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.94048	100.00000	24.88528			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.45098	100.00000	12.42342			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.26595	100.00000	8.24775			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.13272	100.00000	8.11481			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.77235	8.59000	102.74873			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.69697	9.34000	100.67200			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.74595	10.01000	100.71922			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.57960	100.00000	23.52741			0.00	0	88,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On	20/12/2015	Spot Bond			100.00000	12.98274	100.00000	12.95129			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	7.94937	100.00000	7.93012			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.53091	100.00000	11.50298			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	18.86243	100.00000	18.82092		200,000,000,000.00		2,000,000	29,300,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.43826	100.00000	17.38382			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.49091	8.78500	101.46707			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	63.60454	100.00000	63.45046			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.35300	8.00000	103.33086			0.00	0	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.18873	100.00000	29.12448			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.09771	100.00000	18.05787			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.21514	100.00000	12.18826			0.00	0	4,000,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	43.44222	100.00000	43.34607			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.98711	100.00000	6.97019			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07696	100.00000	0.07677			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.32079	100.00000	7.30306			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.41179	100.00000	7.39384			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On	14/08/2020	Spot Bond			100.00000	7.50280	100.00000	7.48462			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	7.57560	100.00000	7.55725			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	7.69694	100.00000	7.67829		400,000,000,000.00	4,000,000	0.00	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	7.75761	100.00000	7.73881			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	7.83041	100.00000	7.81144			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	8.01241	100.00000	7.99301			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	8.13375	100.00000	8.11405			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	8.26722	100.00000	8.24719			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	8.38856	100.00000	8.36823			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	8.44923	100.00000	8.42875			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	9.17726	100.00000	9.15502			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	10.02661	100.00000	10.00232			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07696	100.00000	0.07677			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07696	100.00000	0.07677			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.53365	100.00000	26.46937			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	18.90255	100.00000	18.85676			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.49789	100.00000	17.45551			0.00	0	40,000,000.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.83815	100.00000	9.81432			0.00	0	7,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012	Spot Bond			100.00000	92.71423	100.00000	92.48474			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	21.48995	100.00000	21.44264			0.00	0	22,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.45236	100.00000	14.41734			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	15.99176	100.00000	15.95655			0.00	0	6,600,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02071	100.00000	0.02067			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	56.53019	100.00000	56.39324			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.22178	100.00000	22.17260			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	15.81369	100.00000	15.77538			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.08636	100.00000	8.06677			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.34944	100.00000	35.27162			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	28.83328	100.00000	28.76343			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.25054	100.00000	17.21256			0.00	0	10,700,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.16453	100.00000	11.13749			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	70.77600	100.00000	70.61752			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	82.76430	100.00000	82.58120			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	62.88313	100.00000	62.73080			0.00	0	0.00
NCLN42	On	30/07/2012	Spot Bond			100.00000	76.91877	100.00000	76.91876			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	23.79882	100.00000	23.75379			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44 On	17/09/2014	Spot Bond			100.00000	39.59582	100.00000	39.52091			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	22.69829	100.00000	22.65535			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.52601	100.00000	21.48528			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.34059	100.00000	18.29615			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	61.92080	100.00000	61.77079			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	60.00952	100.00000	59.86415			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	59.82678	100.00000	59.68185			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	59.82678	100.00000	59.68185			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	59.82678	100.00000	59.68185			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.13386	100.00000	17.09235			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.57280	100.00000	16.53265			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.23522	100.00000	16.19590			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	17.87245	100.00000	17.82916			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	9.95891	100.00000	9.94006			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.07161	100.00000	14.03752			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.80916	100.00000	9.79060			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.08509	100.00000	12.05580			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.71138	100.00000	12.68059			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On	29/01/2016			100.00000	12.01612	100.00000	12.46296			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	11.66891	100.00000	11.64063			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	88.45856	100.00000	88.31991			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	43.53160	100.00000	43.42615			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.93209	100.00000	29.87282			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.83534	100.00000	29.77628			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	17.01238	100.00000	16.93675			0.00	0	0.00
NED10	On	15/08/2012			100.00000	98.50011	100.00000	98.24021			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.38269	100.00000	21.33561			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	90.94681	100.00000	90.72607			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	76.94259	100.00000	76.78870			0.00	0	0.00
NED6	On	20/09/2013			100.00000	49.21904	100.00000	49.11070		200,000,000,000.00	2,000,000	500,000.00	
NED8	On	08/02/2014			100.00000	39.80693	100.00000	39.71833		160,000,000,000.00	1,600,000	5,800,000.00	
NED9	On	06/07/2017			100.00000	7.92084	100.00000	7.90166			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.22940	100.00000	18.18927			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.76030	100.00000	12.72938			0.00	0	0.00
NET41	On	16/02/2013			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET44	On	16/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.19051	100.00000	9.16993			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.67806	100.00000	9.65675			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.53173	100.00000	12.50137			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.33287	6.82500	101.31423			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.28608	6.58500	101.26811			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	64.53754	100.00000	64.38120		2,000,000,000,000.00	20,000,000	5,000,000.00	
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.21367	100.00000	17.15993			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.76966	100.00000	12.73873			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.35236	6.92500	101.33345			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	64.74674	100.00000	64.58989			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	17.39913	100.00000	17.34481			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	13.00759	100.00000	12.97607			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.43032	7.32500	101.41031			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	65.02568	100.00000	64.86815			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	17.74077	100.00000	17.68538			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	96.43995	100.00000	96.19203			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	65.05183	100.00000	64.89424			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B7On	22/11/2012	Spot Bond			100.00000	96.58221	100.00000	96.33393			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	65.28428	100.00000	65.12613			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	96.65335	100.00000	96.40489			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	65.57483	100.00000	65.41598			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	65.95256	100.00000	65.79278			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.61642	100.00000	10.59070			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.60372	8.21500	101.58128			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	50.95327	100.00000	50.83978			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	35.40491	100.00000	35.32698		4,800,000,000,000.00	48,000,000	136,200,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	14.60344	100.00000	14.57112			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.09103	100.00000	15.05781			0.00	0	1,000,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.10405	100.00000	7.08814			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.08518	100.00000	14.05401			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	56.59662	100.00000	56.45951			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	27.57158	100.00000	27.50478			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.42406	100.00000	27.35762			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.25937	100.00000	11.23209			0.00	0	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	19.53348	100.00000	19.48616			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	45.83695	100.00000	45.63538			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	9.05421	100.00000	9.01440			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	11.56189	100.00000	11.53388			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	11.61089	100.00000	11.58277			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	11.64029	100.00000	11.61210			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	12.34592	100.00000	12.31601			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	13.12996	100.00000	13.09815			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	18.03015	100.00000	17.98647			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.66746	100.00000	17.62836		300,000,000,000.00	0.00	3,000,000	106,400,000.00
OTCA03	On	31/07/2012	Spot Bond			100.00000	77.01876	100.00000	77.01876			0.00	0	0.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	55.31066	100.00000	55.17667			0.00	0	130,000,000.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	27.48608	100.00000	27.41949			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	55.23710	100.00000	55.10329			0.00	0	122,800,000.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	27.28755	100.00000	27.22145			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	11.44111	100.00000	11.41339			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	82.15087	100.00000	81.97071			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	82.48177	100.00000	82.30090			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	11.54425	100.00000	11.52240			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.54509	100.00000	17.50259			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	59.92376	100.00000	59.73462			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	97.81335	100.00000	97.55928			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	29.62054	100.00000	29.54879			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	76.65730	100.00000	76.50429			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	90.69257	100.00000	90.47297			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	60.86330	100.00000	60.71587			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	61.02779	100.00000	60.87994			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	41.93881	100.00000	41.83721			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	90.73723	100.00000	90.51753			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	29.77148	100.00000	29.69936			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	76.82337	100.00000	76.67004			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	61.30191	100.00000	61.15340			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	42.01434	100.00000	41.91256			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1B	On	15/12/2012			100.00000	90.81539	100.00000	90.59550			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	30.10887	100.00000	30.03593			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	61.79534	100.00000	61.64564			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	91.01635	100.00000	90.79598			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	30.48177	100.00000	30.40793			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	62.23394	100.00000	62.08317			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	32.02930	100.00000	31.95170			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	87.20387	100.00000	86.99916			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	87.22533	100.00000	87.02059			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	87.31122	100.00000	87.10627			0.00	0	0.00
R009P	On	15/09/2014			100.00000	17.92777	100.00000	17.88830			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00193	100.00000	0.00193			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			5.46000	127.89693	5.38000	128.13703		186,264,613,101,840.00	114,398,004	23,326,122,772.00	
R158P	On	15/09/2015			100.00000	7.96790	100.00000	7.95036			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.54129	100.00000	3.53349			0.00	0	0.00
R179	On	01/08/2013			100.00000	50.11030	100.00000	50.00000			0.00	0	0.00
R186	On	21/12/2026			7.31000	129.29135	7.23000	130.11001		79,892,812,792,360.00	929,249,356	12,478,485,499.00	

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	0.00086	100.00000	0.00086			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.71539	84.97348	218.70965	84.63034		83,455,012,646,910.00	381,569,000	1,165,897,000.00	
R197	On	07/12/2023	Spot Bond			1.58000	267.61592	1.55000	268.31798		373,116,830,940.00	236,149,893	144,998,782.00	
R201	On	21/12/2014	Spot Bond			4.92000	109.51615	4.84000	109.68962		2,635,890,000,000.00	535,750,000	2,655,294,700.00	
R202	On	07/12/2033	Spot Bond			2.14000	196.90699	2.14000	196.89036		2,293,006,062,400.00	071,498,160	1,202,616,030.00	
R2023	On	28/02/2023	Spot Bond			8.00000	100.47544	8.00000	100.41916		15,462,400,000,000.00	932,800,000	2,328,700,000.00	
R203	On	15/09/2017	Spot Bond			5.89500	113.40576	5.81000	113.78282		20,915,754,750,000.00	548,050,000	6,233,467,560.00	
R204	On	21/12/2018	Spot Bond			6.20000	110.28054	6.11500	110.73133		20,418,585,736,000.00	293,320,280	4,669,311,784.00	
R2048	On	28/02/2048	Spot Bond			8.75000	102.33783	8.75000	102.26830		3,613,750,000,000.00	413,000,000	606,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	27.47068	100.00000	27.40413			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.01000	103.80635	4.93000	103.90599		10,402,118,922,420.00	076,271,242	3,908,204,534.00	
R207	On	15/01/2020	Spot Bond			6.48000	104.84385	6.39000	105.36738		54,896,075,568,000.00	471,616,600	10,933,099,000.00	
R208	On	31/03/2021	Spot Bond			6.62500	103.08873	6.53500	103.66179		19,195,029,875,000.00	897,363,000	9,065,398,481.00	
R209	On	31/03/2036	Spot Bond			7.96000	84.00999	7.88000	84.72357		42,482,305,080,000.00	336,973,000	8,013,022,000.00	
R210	On	31/03/2028	Spot Bond			1.99000	150.37532	2.01000	149.97708		51,801,057,180.00	26,030,682	737,495,165.00	
R211	On	31/01/2017	Spot Bond			0.55000	121.11779	0.55000	121.11280			0.00	0	1,585,597,000.00
R212	On	31/01/2022	Spot Bond			1.50500	123.44972	1.52000	123.28555		61,339,348,210.00	40,757,042	913,569,521.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			7.78000	95.34500	7.69500	96.11214			26,612,314,680,000.00	420,606,000	2,271,002,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.73364	6.50000	102.71588			26,159,614,000,000.00	024,556,000	5,418,600,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	60.50621	100.00000	60.37303			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.33747	100.00000	40.24868			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	26.89165	100.00000	26.83246			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	17.92777	100.00000	17.88830			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	11.95184	100.00000	11.92554			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	7.96790	100.00000	7.95036			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.31193	100.00000	5.30024			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.54129	100.00000	3.53349			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	48.77889	100.00000	48.67093			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.51926	100.00000	32.44728			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.67950	100.00000	21.63152			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.45300	100.00000	14.42102			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.63534	100.00000	9.61401			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.42356	100.00000	6.40934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	4.28237	100.00000	4.27289			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.85491	100.00000	2.84860			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.90328	100.00000	1.89906			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.26885	100.00000	1.26604			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.84590	100.00000	0.84403			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.56393	100.00000	0.56269			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.37596	100.00000	0.37512			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25064	100.00000	0.25008			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16709	100.00000	0.16672			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11139	100.00000	0.11115			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07426	100.00000	0.07410			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.04951	100.00000	0.04940			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03301	100.00000	0.03293			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02200	100.00000	0.02196			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01467	100.00000	0.01464			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00978	100.00000	0.00976			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00652	100.00000	0.00651			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00435	100.00000	0.00434			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	0.00290	100.00000	0.00289			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00193	100.00000	0.00193			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00129	100.00000	0.00128			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00086	100.00000	0.00086			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00057	100.00000	0.00057			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	32.67092	100.00000	32.59177			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	57.36168	100.00000	57.22273			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.02346	100.00000	12.99191			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.78386	100.00000	18.72522			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.80432	100.00000	1.79639			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	93.43696	100.00000	93.20395			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	92.24926	100.00000	92.02261			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	61.41079	100.00000	61.21906			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	61.26162	100.00000	61.06610			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.23766	100.00000	16.19832			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	93.91906	100.00000	93.68485			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	90.52000	100.00000	90.30240			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	84.09794	100.00000	83.90768			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	20.31634	100.00000	20.26712			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.67854	5.87500	102.66249			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	99.65371	100.00000	99.39008			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	30.70100	100.00000	30.62664			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	65.15389	100.00000	64.99604			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	65.52345	100.00000	65.36473			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	26.94638	100.00000	26.88110			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.28903	100.00000	14.26074			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.12179	100.00000	12.09243			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.81232	100.00000	13.77886			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.81232	100.00000	13.77886			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	47.90227	100.00000	47.69162			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	32.05315	100.00000	31.97550			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.34139	100.00000	24.29320			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.66908	100.00000	24.60932			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.15503	5.25000	100.14093			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01UOn	31/08/2018	Spot Bond			100.00000	0.44049	100.00000	0.43944			0.00	0	0.00
RPP02UOn	12/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond			100.00000	2.39838	100.00000	2.39257			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond			100.00000	85.34323	100.00000	85.18519			0.00	0	0.00
RW02	On 31/07/2012	Spot Bond			100.00000	71.00001	100.00000	71.00001			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			100.00000	12.60237	100.00000	12.57448			0.00	0	5,600,000.00
SBC2	On 28/04/2016	Spot Bond			100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
SBC3	On 06/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond			100.00000	97.07793	100.00000	96.82642			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			100.00000	15.33131	100.00000	15.29756			0.00	0	23,600,000.00
SBK13	On 24/11/2016	Spot Bond			100.00000	11.67477	100.00000	11.64648			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			8.00000	108.70612	8.00000	108.68282			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond			100.00000	7.27342	100.00000	7.25580			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			100.00000	8.65217	100.00000	8.63120			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond			100.00000	0.00369	100.00000	0.00368		5,400,000,000,000.00		54,000,000	2,000,000,000.00
SBK7	On 24/05/2015	Spot Bond			100.00000	20.49310	100.00000	20.44800		40,000,000,000.00		400,000	18,300,000.00
SBK8	On 10/04/2013	Spot Bond			100.00000	63.08009	100.00000	62.94048		120,000,000,000.00		1,200,000	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	11.72259	100.00000	11.69665			0.00	0	7,300,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.34167	5.75000	122.31952			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.39326	100.00000	43.29775			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	60.69831	100.00000	60.56397			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	62.99648	100.00000	62.85781			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.67552	100.00000	12.64762			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.27099	100.00000	25.21537			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	63.06745	100.00000	62.92786			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.76676	100.00000	8.74552			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.27953	100.00000	31.20376			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.18907	100.00000	23.13290			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.20633	100.00000	10.18161			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	59.31818	100.00000	59.17449			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013	Spot Bond			100.00000	45.56459	100.00000	45.45421			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.34278	100.00000	13.31341		2,940,000,000,000.00	29,400,000	34,700,000.00	
SBS14	On	07/02/2014	Spot Bond			100.00000	32.36407	100.00000	32.28566			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.78564	100.00000	9.76193			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.23552	100.00000	8.21557			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.84216	100.00000	0.84030			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.70694	100.00000	8.68584			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.18981	100.00000	11.16505			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.12733	10.05000	102.10012			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.64865	100.00000	8.62165			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.38311	100.00000	17.34100			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.36098	100.00000	9.33177			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.10366	100.00000	8.07836			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.06972	8.00000	107.05440			0.00	0	2,600,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.54784	100.00000	9.52682			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.26179	100.00000	10.23920			0.00	0	1,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	67.18124	100.00000	67.03337			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.75346	100.00000	15.71878			0.00	0	3,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	58.04693	100.00000	57.91764			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.23610	100.00000	6.22230			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.05844	100.00000	5.04731			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.33581	100.00000	11.30835			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	75.44809	100.00000	75.30759			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.52983	100.00000	2.52370			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04054	100.00000	0.04044			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.34613	6.50000	100.33439			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.19991	100.00000	11.17277			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	59.20755	100.00000	59.06412			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.16553	100.00000	17.12395			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.02585	100.00000	10.00156			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	101.99118	8.75000	101.97516			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	52.95825	100.00000	52.84040			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.47228	100.00000	17.43340			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	53.75445	100.00000	53.63547			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.67552	100.00000	12.64762			0.00	0	10,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	23.04931	100.00000	22.99347			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.85574	100.00000	10.82943			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.28978	100.00000	14.25516			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.43898	100.00000	9.41610			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.21692	100.00000	14.18546			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.27643	100.00000	16.22562		1,000,000,000,000.00	10,000,000	20,000,000.00	
SSN001	On	01/03/2017	Spot Bond			100.00000	10.38101	100.00000	10.35586			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.93734	100.00000	9.91328			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.72987	100.00000	9.69949			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.77529	100.00000	8.75266			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	101.99762	6.75000	101.97444			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.35899	100.00000	22.32387			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.34895	7.25000	100.32953			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	11.61180	100.00000	11.57554			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.60083	8.75000	99.54398			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	102.73665	13.50000	102.64721			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831 On	19/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	64.26702	100.00000	64.12439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911 On	19/07/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
SYN915 On	01/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN932	On	17/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN934	On	01/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.19282	100.00000	23.14148			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.84782	100.00000	11.82160			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	29.52794	100.00000	29.46293			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.29503	100.00000	35.21733			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.86004	6.27500	99.84314			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	57.12331	100.00000	56.98494			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	56.29803	100.00000	56.16164			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.17687	100.00000	14.62710			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.46561	8.00000	102.44377			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.98537	6.27000	100.96829			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.87153	100.00000	29.81239			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS96	On	08/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	46.13818	100.00000	45.99413			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.25755	100.00000	7.23490			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.46716	100.00000	7.44385			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.09314	100.00000	8.07533			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	7.91781	100.00000	7.89309			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	8.88199	100.00000	8.85426			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	12.86447	100.00000	12.82431			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	83.84368	100.00000	83.65441			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.72779	100.00000	10.70180			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	83.78278	100.00000	83.59365			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	84.61477	100.00000	84.42376			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	83.95723	100.00000	83.76771			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	84.18432	100.00000	83.99429			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.55935	100.00000	6.54346			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.02602	100.00000	7.00900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.33714	100.00000	7.31937			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	7.95937	100.00000	7.94009			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.37420	100.00000	8.35391			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.77130	100.00000	12.74036			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.43763	100.00000	10.41235			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.48803	100.00000	12.45778			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.67777	100.00000	10.65190			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.18159	100.00000	7.16419			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.28529	100.00000	7.26764			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.33714	100.00000	7.31937			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.51767	100.00000	10.49220			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	10.67777	100.00000	10.65190			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.22807	100.00000	11.20088			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	7.85567	100.00000	7.83664			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.22807	100.00000	11.20088			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.02853	100.00000	11.99938			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	8.89272	100.00000	8.87117			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	11.97849	100.00000	11.94948			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			100.00000	15.98076	100.00000	15.94204			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.04093	100.00000	13.00934			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.13084	100.00000	16.09176			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	40.45498	100.00000	40.35698			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.23437	100.00000	24.18074			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.61266	6.00000	102.59633			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.28467	100.00000	12.25762		4,000,000,000,000.00	40,000,000	40,000,000	1,033,006,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.35485	100.00000	14.32326		7,200,000,000,000.00	72,000,000	72,000,000	355,640,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.12082	100.00000	13.09194		5,036,000,000,000.00	50,360,000	50,360,000	159,480,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.72270	100.00000	13.69216		3,300,000,000,000.00	33,000,000	33,000,000	148,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.61614	100.00000	10.59278			0.00	0	11,903,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.05355	10.00000	100.02678			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.05222	9.75000	100.02610			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.05177	100.00000	10.02586			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP127	On	10/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.07486	100.00000	15.04167			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	80.70257	100.00000	80.53339			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	27.68465	100.00000	27.61758			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.45041	100.00000	11.42267			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.55973	100.00000	17.51720			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.41462	100.00000	15.38069			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.65951	100.00000	99.88396			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.29891	100.00000	46.18675			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.18257	100.00000	99.91470			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.26396	100.00000	46.15655			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.29357	100.00000	100.02540			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.79707	100.00000	46.68371			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.42687	100.00000	16.37558			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.51300	100.00000	10.48018			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	7.95182	100.00000	7.92699			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	70.92134	100.00000	70.78678			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	96.01086	100.00000	95.76595			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.32448	100.00000	18.28414			0.00	0	63,523,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.67753	100.00000	10.65376			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.64860	100.00000	19.60535			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.23405	100.00000	12.20711		30,000,000,000.00	0.00	300,000	18,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.76944	100.00000	10.74573			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.56915	100.00000	10.54589			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.48014	100.00000	10.45707			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	41.70748	100.00000	41.61617			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	34.06809	100.00000	33.99269			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.44135	100.00000	9.42057			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	25.99882	100.00000	25.94128			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.24303	100.00000	21.19627			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.38579	100.00000	7.36945			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.16327	100.00000	15.12989			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.42057	100.00000	9.39983			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.30079	100.00000	0.30012			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.90480	100.00000	5.89363			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02378	100.00000	0.02373			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.90480	100.00000	5.89363			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.81895	100.00000	15.78894			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.61518	100.00000	13.58935			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.18783	100.00000	10.16855			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.61470	100.00000	7.60026			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.19301	100.00000	7.17936			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.76892	100.00000	6.75607			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.76892	100.00000	6.75607			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.04424	100.00000	6.03235			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.67512	100.00000	5.66396			0.00	0	0.00
Total for j-Bonds :											737,708,077,451,260.00	,354,282,259	108,566,936,818.00	
Grand Total:											17,708,737,184,407.00	154,307,344	08,568,479,364.00	