



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/08/2012

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			8.42700	8.42700	8.31530	8.31530		15.86	94,947,009.00	11,267	241,485.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,167.05940	1.16706	1,278.296	19.04	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.75940	0.00176	1.296	19.04	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,018.13800	1.01814	1,129.059	17.91	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.83800	0.00284	2.059	17.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			919.23920	0.91924	1,029.826	17.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			3.93920	0.00394	2.826	17.15	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			586.03540	0.58604	689.812	15.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			20.73540	0.02074	12.812	15.62	0.00	0	44,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			308.10810	0.30811	388.038	15.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			92.80810	0.09281	61.038	15.30	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			821.38280	0.82138	930.907	16.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			6.08280	0.00608	3.907	16.40	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			631.77040	0.63177	737.035	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			16.47040	0.01647	10.035	15.72	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			214.77340	0.21477	279.714	15.60	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			159.47340	0.15947	112.714	15.60	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			454.86760	0.45487	552.502	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			39.56760	0.03957	25.502	15.31	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			377.57320	0.37757	465.884	15.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			62.27320	0.06227	38.884	15.11	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			109.89180	0.10989	144.895	16.67	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			344.59180	0.34459	267.895	16.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			247.14890	0.24715	317.848	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			131.84890	0.13185	90.848	15.49	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			219.95060	0.21995	285.856	15.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			154.65060	0.15465	108.856	15.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			62.50270	0.06250	81.853	18.03	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			547.20270	0.54720	454.853	18.03	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			155.37090	0.15537	202.795	15.86	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			240.07090	0.24007	175.795	15.86	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			123.39590	0.12340	162.242	16.40	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			308.09590	0.30810	235.242	16.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			27.92990	0.02793	36.013	20.59	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			912.62990	0.91263	809.013	20.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			97.84930	0.09785	129.314	16.94	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			382.54930	0.38255	302.314	16.94	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			69.60020	0.06960	91.758	17.76	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			504.30020	0.50430	414.758	17.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			23.07810	0.02308	29.711	21.20	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,007.77810	1.00778	902.711	21.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			41.27970	0.04128	53.628	19.31	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			725.97970	0.72598	626.628	19.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			33.89900	0.03390	43.796	19.95	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			818.59900	0.81860	716.796	19.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.52370	8.52370	8.41110	8.41110		16.46	7,748,043.30	909	78,833.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			389.26450	0.38926	445.093	15.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			278.16450	0.27816	221.393	15.79	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			274.43560	0.27444	312.466	16.88	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			463.33560	0.46334	388.766	16.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			219.43180	0.21943	249.308	17.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			608.33180	0.60833	525.608	17.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			177.56450	0.17756	200.530	18.60	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			766.46450	0.76646	676.830	18.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			160.36580	0.16037	180.710	19.05	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			849.26580	0.84927	757.010	19.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			109.46510	0.10947	122.353	20.81	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,198.36510	1.19837	1,098.653	20.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			522.48240	0.52248	596.828	15.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			161.38240	0.16138	123.128	15.13	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			53.75460	0.05375	59.154	24.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,042.65460	2.04265	1,935.454	24.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			30.13020	0.03013	36.254	27.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,719.03020	2.71903	2,612.554	27.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			588.40520	0.58841	671.145	15.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			127.30520	0.12731	97.445	15.15	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			553.30530	0.55331	633.440	15.14	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			142.20530	0.14221	109.740	15.14	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.62530	8.62530	8.51220	8.51220		16.87	457,140.90	53	20,840.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			143.45900	0.14346	153.784	22.47	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,831.25900	1.83126	1,728.484	22.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			118.46720	0.11847	126.686	23.60	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,156.26720	2.15627	2,051.386	23.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			291.45180	0.29145	317.177	18.65	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			879.25180	0.87925	791.877	18.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			102.17080	0.10217	108.768	24.55	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,439.97080	2.43997	2,333.468	24.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			212.93950	0.21294	230.585	20.26	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			1,250.73950	1.25074	1,155.285	20.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			712.73570	0.71274	786.995	15.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			200.53570	0.20054	161.695	15.23	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			649.89140	0.64989	718.888	15.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			237.69140	0.23769	193.588	15.30	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.71910	8.71910	8.60550	8.60550		17.23	18,571,683.00	2,130	4,414.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			503.71870	0.50372	544.070	17.41	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			658.21870	0.65822	584.970	17.41	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			510.33290	0.51033	551.290	17.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			644.83290	0.64483	572.190	17.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			507.01250	0.50701	547.664	17.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			651.51250	0.65151	578.564	17.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.82390	8.82390	8.70790	8.70790		17.63	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			627.37290	0.62737	664.893	18.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			919.47290	0.91947	840.993	18.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,045.70280	1.04570	1,115.226	15.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			337.80280	0.33780	291.325	15.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.13930	9.13930	9.01280	9.01280		18.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,464.62520	1.46463	1,560.930	16.74	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			451.82520	0.45183	421.630	16.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.45470	9.45470	9.31770	9.31770		20.42	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.42700	8.42700	8.31530	8.31530		15.86	884,835.00	105	1,096.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			12,628.56710	0.12629	16,593.706	16.35	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			30,098.56710	0.30099	22,893.706	16.35	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			9,784.92940	0.09785	12,931.396	16.94	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			38,254.92940	0.38255	30,231.395	16.94	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.52370	8.52370	8.41110	8.41110		16.46	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,757.16050	0.27757	31,605.951	16.84	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			45,647.16050	0.45647	38,235.951	16.84	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 MAOn	18/03/2013	Foreign Exchange Future			8.62530	8.62530	8.51220	8.51220			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			17,780.00000	0.17780	6,470.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.71910	8.71910	8.60550	8.60550		17.23	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			50,371.87040	0.50372	54,406.964	17.41	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			65,821.87040	0.65822	58,496.964	17.41	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			51,033.29430	0.51033	55,129.032	17.35	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			64,483.29430	0.64483	57,219.032	17.35	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			50,701.24720	0.50701	54,766.395	17.38	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			65,151.24720	0.65151	57,856.395	17.38	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.08270	13.08270	12.96840	12.96840		13.19	8,569,168.50	655	12,711.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,621.48080	1.62148	1,735.493	17.43	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			3.08080	0.00308	2.793	17.43	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			843.97540	0.84398	952.314	14.13	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			25.57540	0.02558	19.614	14.13	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			100.76830	0.10077	125.390	14.39	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			582.36830	0.58237	492.690	14.39	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			46.33510	0.04634	57.013	15.45	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			927.93510	0.92794	824.313	15.45	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.23240	13.23240	13.11840	13.11840		13.73	3,308,100.00	250	1,405.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			355.85230	0.35585	389.598	14.16	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			607.45230	0.60745	527.198	14.16	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			303.17580	0.30318	330.798	14.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			734.77580	0.73478	648.398	14.61	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			265.76130	0.26576	289.003	14.98	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			847.36130	0.84736	756.603	14.98	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			173.48820	0.17349	186.821	16.23	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,255.08820	1.25509	1,154.421	16.23	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			13.39030	13.39030	13.27690	13.27690		15.56	0.00	0	2,356.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			782.98740	0.78299	825.869	22.81	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,206.08740	1.20609	1,135.569	22.81	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			706.79420	0.70679	746.166	22.81	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,329.89420	1.32989	1,255.866	22.81	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			541.70510	0.54171	573.014	22.81	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,664.80510	1.66481	1,582.714	22.81	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			852.59330	0.85259	898.571	22.81	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,105.69330	1.10569	1,038.271	22.81	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10780	0.10780	0.10640	0.10640		19.43	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			165.72640	0.00166	202.394	19.43	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			525.72640	0.00526	422.394	19.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10910	0.10910	0.10770	0.10770		19.70	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			428.13390	0.00428	477.632	19.70	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			658.13390	0.00658	567.632	19.70	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.25830	10.25830	10.23330	10.23330		12.81	5,026,567.00	490	26,192.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			795.64950	0.79565	819.726	14.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			12.34950	0.01235	11.427	14.37	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			520.04800	0.52005	541.418	13.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			36.74800	0.03675	33.118	13.20	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			398.91570	0.39892	418.013	13.08	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			65.61570	0.06562	59.713	13.08	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			203.76550	0.20377	216.659	12.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			170.46550	0.17047	158.359	12.84	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			19.43080	0.01943	20.213	16.85	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			986.13080	0.98613	961.913	16.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			17.59400	0.01759	18.252	17.10	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,034.29400	1.03429	1,009.951	17.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.39000	10.39000	10.36440	10.36440		13.83	0.00	0	52,964.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			202.77280	0.20277	210.078	15.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			658.37280	0.65837	640.078	15.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			175.39730	0.17540	181.517	15.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			760.99730	0.76100	741.517	15.55	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			166.10150	0.16610	171.915	15.72	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			801.70150	0.80170	781.915	15.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			331.75420	0.33175	342.467	13.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			367.35420	0.36735	352.467	13.83	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			149.20510	0.14921	154.460	16.06	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			884.80510	0.88481	864.460	16.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			99.52570	0.09953	103.091	17.41	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,235.12570	1.23513	1,213.091	17.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			923.25410	0.92325	945.375	13.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			58.85410	0.05885	55.375	13.43	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			375.06610	0.37507	388.439	13.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			310.66610	0.31067	298.439	13.66	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.52940	10.52940	10.50320	10.50320		14.27	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			319.21450	0.31921	328.504	15.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			786.01450	0.78601	769.104	15.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.81430	10.81430	10.78390	10.78390		14.73	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			596.30080	0.59630	608.859	15.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,012.40080	1.01240	994.559	15.36	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.94859	104.94859	104.95542	104.95542			0.00	0	0.00
2025	On	02/08/2012	Bond Future	99.99	Call			4,965.42000	4.96542	4,958.590		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			4,955.42000	4.95542	4,948.590		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			4,945.42000	4.94542	4,938.590		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			106.28065	106.28065	106.28845	106.28845			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			6,298.45000	6.29845	6,290.650		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			6,288.45000	6.28845	6,280.650		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			6,278.45000	6.27845	6,270.650		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			102.58693	102.58693	102.59210	102.59210			0.00	0	0.00
2038	On	02/08/2012	Bond Future	97.99	Call			4,602.10000	4.60210	4,596.930		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			4,592.10000	4.59210	4,586.930		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			4,582.10000	4.58210	4,576.930		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			103.88886	103.88886	103.89522	103.89522			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,905.22000	4.90522	4,898.860		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			4,895.22000	4.89522	4,888.860		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			4,885.22000	4.88522	4,878.860		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			109.27964	109.27964	109.28515	109.28515			0.00	0	0.00
2050	On	02/08/2012	Bond Future	102.99	Call			6,295.15000	6.29515	6,289.640		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			6,285.15000	6.28515	6,279.640		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			6,275.15000	6.27515	6,269.640		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			110.66667	110.66667	110.67300	110.67300			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,683.00000	6.68300	6,676.670		0.00	0	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			6,673.00000	6.67300	6,666.670		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			6,663.00000	6.66300	6,656.670		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			466.52200	466.52200	466.44800	466.44800			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			472.06500	472.06500	472.37200	472.37200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			478.89300	478.89300	479.17600	479.17600			0.00	0	0.00
ALBI	On	02/08/2012	Index Future			419.14300	419.14300	419.21900	419.21900			67,062,880.00	16	0.00
ALBI	On	01/11/2012	Index Future			424.03000	424.03000	424.54400	424.54400			50,883,600.00	12	885.00
ALBI	On	07/02/2013	Index Future			430.16300	430.16300	430.65900	430.65900			12,904,890.00	3	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.79430	8.79430	8.70830	8.70830		11.72	0.00	0	7,698.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			333.99250	0.33399	404.411	12.11	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			45.69250	0.04569	30.111	12.11	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.82840	8.82840	8.74230	8.74230		12.39	220,710.00	25	9,894.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			423.24030	0.42324	483.108	12.36	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			140.94030	0.14094	114.708	12.36	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.86700	8.86700	8.77870	8.77870		12.75	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			492.10510	0.49211	547.046	12.38	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			223.40510	0.22341	190.046	12.38	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.95650	8.95650	8.83900	8.83900		14.33	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.38500	8.38500	8.29920	8.29920		11.36	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			147.77010	0.14777	199.508	11.38	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			118.57010	0.11857	84.508	11.38	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.46460	8.46460	8.37800	8.37800		11.75	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			251.69060	0.25169	298.648	11.66	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
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			223.69060	0.22369	184.048	11.66	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.21600	0.21600	0.22630	0.22630			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.03550	0.03550	0.03300	0.03300			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.11530	0.11530	0.16300	0.16300			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.05330	0.05330	0.04060	0.04060			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.12810	0.12810	0.17920	0.17920			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.11520	0.11520	0.09270	0.09270			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.11190	0.11190	0.11190	0.11190			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.53820	8.53820	8.52000	8.52000		14.10	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			60.81520	0.06082	64.572	15.96	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			450.81520	0.45082	436.372	15.96	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.65800	8.65800	8.64040	8.64040		15.53	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			201.50690	0.20151	206.315	17.12	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			601.10690	0.60111	588.315	17.12	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry			8.38380	8.38380	8.26560	8.26560		17.76	0.00	4,000	0.00
DAAS On	02/08/2012	Any day expiry	8.24	Call			45.19650	0.04520	143.800	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.24	Put			19.59650	0.01960	0.000	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.25	Call			38.63500	0.03864	133.800	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.25	Put			23.03500	0.02304	0.000	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.26	Call			33.76930	0.03377	123.800	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.26	Put			28.16930	0.02817	0.000	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.30	Call			19.22560	0.01923	83.800	17.76	0.00	0	0.00
DAAS On	02/08/2012	Any day expiry	8.30	Put			53.62560	0.05363	0.000	17.76	0.00	0	0.00
DANZ On	07/08/2012	Any day expiry			6.79050	6.79050	6.71470	6.71470		14.97	0.00	5,000	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On	07/08/2012	Any day expiry	6.64	Call			100.77260	0.10077	161.034	18.06	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.64	Put			26.07260	0.02607	10.534	18.06	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Call			93.38550	0.09339	152.217	17.87	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Put			28.68550	0.02869	11.717	17.87	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Call			86.22530	0.08623	143.526	17.68	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Put			31.52530	0.03153	13.026	17.68	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Call			66.24250	0.06624	118.335	17.10	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Put			41.54250	0.04154	17.835	17.10	0.00	0	15,000.00
DANZ	On	07/08/2012	Any day expiry	6.71	Call			55.39420	0.05539	102.410	16.71	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.71	Put			50.69420	0.05069	21.910	16.71	0.00	0	5,000.00
DAUS	On	31/08/2012	Any day expiry			8.40740	8.40740	8.29570	8.29570		15.68	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			898.00000	0.89800	1,008.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			586.00000	0.58600	692.000	16.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			10.00000	0.01000	5.000	16.24	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			172.00000	0.17200	238.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			126.00000	0.12600	81.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			78.00000	0.07800	115.000	16.99	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			292.00000	0.29200	218.000	16.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.43930	8.43930	8.32760	8.32760		16.17	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			249.00000	0.24900	314.000	15.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			171.00000	0.17100	125.000	15.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			147.00000	0.14700	187.000	16.49	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			329.00000	0.32900	258.000	16.49	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			934.00000	0.93400	1,044.000	16.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			6.00000	0.00600	5.000	16.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			632.00000	0.63200	735.000	15.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			24.00000	0.02400	16.000	15.35	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.47560	8.47560	8.36330	8.36330		16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Call			688.00000	0.68800	786.000	15.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			45.00000	0.04500	30.000	15.02	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			323.00000	0.32300	384.000	15.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			210.00000	0.21000	158.000	15.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			218.00000	0.21800	258.000	16.34	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			365.00000	0.36500	292.000	16.34	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			979.00000	0.97900	1,087.000	16.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			16.00000	0.01600	11.000	16.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.50840	8.50840	8.39590	8.39590		16.41	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			740.00000	0.74000	835.000	15.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			64.00000	0.06400	47.000	15.13	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			278.00000	0.27800	319.000	16.46	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			392.00000	0.39200	321.000	16.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.53800	8.53800	8.42530	8.42530		16.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			327.00000	0.32700	370.000	16.48	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			412.00000	0.41200	342.000	16.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			785.00000	0.78500	877.000	15.09	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			80.00000	0.08000	59.000	15.09	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			107.39036	107.39036	106.93610	106.93610			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			946.10000	0.94610	1,400.360		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			936.10000	0.93610	1,390.360		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			926.10000	0.92610	1,380.360		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.58500	92.44746	8.57598	92.52766			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.68785	89.70877	8.66301	89.92568			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,512.79000	4.51279	4,295.880		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			8.77965	91.00668	8.75463	91.22130			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			1,874.63000	1.87463	2,089.250		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			1,785.94000	1.78594	2,000.560		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			1,697.38000	1.69738	1,912.000		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			419.07000	419.07000	419.14300	419.14300			544,791,000.00	130	0.00
GOVI	On	02/08/2012	GOVI	398.23	Call			209,130.00000	20.91300	208,400.000		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			423.99200	423.99200	424.46700	424.46700			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			205,070.00000	20.50700	200,320.000		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			430.12400	430.12400	430.58100	430.58100			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			24,090.00000	2.40900	28,660.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			24,190.00000	2.41900	28,760.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			24,290.00000	2.42900	28,860.000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/08/2012	Index Future			182.57700	182.57700	182.58800	182.58800			200,834,700.00	110	0.00
IGOV	On	01/11/2012	Index Future			185.11700	185.11700	184.90700	184.90700			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			187.79500	187.79500	187.57100	187.57100			0.00	0	14.00
ILBI	On	02/08/2012	Index Future			494.13600	494.13600	494.13600	494.13600			0.00	0	0.00
ILBI	On	01/11/2012	Index Future			500.73800	500.73800	500.73800	500.73800			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			507.69600	507.69600	501.16000	501.16000			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.07000	94.93000	5.06000	94.94000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.01000	94.99000	4.99000	95.01000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.97000	95.03000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.90000	95.10000	4.88000	95.12000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.86000	95.14000	4.84000	95.16000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.86000	95.14000	4.84000	95.16000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.86000	95.14000	4.84000	95.16000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.94000	95.06000	4.91000	95.09000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.07000	94.93000	5.02000	94.98000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.21000	94.79000	5.15000	94.85000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.36000	94.64000	5.29000	94.71000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.51000	94.49000	5.44000	94.56000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.81230	6.81230	6.73520	6.73520		10.92	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			192.52940	0.19253	252.332	11.19	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			47.32940	0.04733	30.032	11.19	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.86410	6.86410	6.78580	6.78580		12.17	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			289.22660	0.28923	336.664	12.14	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			133.42660	0.13343	102.565	12.14	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.10212	106.10010	7.08721	106.21118			0.00	0	561.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			352.71000	0.35271	463.790		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			277.87000	0.27787	388.950		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			203.10000	0.20310	314.180		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.16924	107.63495	7.15462	107.74117			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			837.56000	0.83756	943.780		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			764.14000	0.76414	870.360		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			690.79000	0.69079	797.010		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.22561	105.05763	7.21240	105.15158			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,236.22000	1.23622	1,330.170		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,164.00000	1.16400	1,257.950		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,091.84000	1.09184	1,185.790		0.00	0	0.00
R157	On	02/08/2012	Bond Future			5.51500	127.81400	5.50053	127.86043		2.32	702,593,558.00	5,497	0.00
R157	On	02/08/2012	Bond Future	6.15	Call			2,061.81000	2.06181	2,015.380	2.47	0.00	0	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	6.15	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Call			2,687.82000	2.68782	2,641.390	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.35	Put			0.00000	0.00000	0.000	2.51	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Call			3,309.71000	3.30971	3,263.280	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.55	Put			0.00000	0.00000	0.000	2.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	6.95	Call			4,541.20000	4.54120	4,494.770	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	0.00
R157	On	01/11/2012	Bond Future			5.57279	122.58856	5.53985	122.68548		2.39	257,435,976.00	2,100	14,449.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,016.16000	1.01616	948.120	2.45	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			311.84000	0.31184	340.720	2.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,107.17000	2.10717	2,018.260	2.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			68.33000	0.06833	76.340	2.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.59686	124.36241	5.56266	124.45326		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,122.28000	2.12228	2,047.730	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			235.15000	0.23515	251.450	2.46	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.61389	119.10394	5.58234	119.18021		2.65	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			830.58000	0.83058	796.830	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,394.19000	1.39419	1,436.710	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			841.10000	0.84110	807.070	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,380.38000	1.38038	1,422.620	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			820.15000	0.82015	786.670	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,408.10000	1.40810	1,450.890	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			7.33500	129.15625	7.33077	129.20052		11.21	2,478,508,437.50	19,190	0.00
R186	On	02/08/2012	Bond Future	7.66	Call			3,382.13000	3.38213	3,337.860	11.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Put			0.00000	0.00000	0.000	11.61	0.00	0	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	7.70	Call			3,784.40000	3.78440	3,740.130	11.65	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000	11.65	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call			4,384.38000	4.38438	4,340.110	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Put			0.00000	0.00000	0.000	11.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Call			9,603.29000	9.60329	9,559.020	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.30	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Call			13,803.84000	13.80384	13,759.570	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Call			6,743.55000	6.74355	6,699.280	11.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.00	Put			0.00000	0.00000	0.000	11.95	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call			9,133.41000	9.13341	9,089.140	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Call			15,910.59000	15.91059	15,866.320	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	9.00	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Call			12,909.13000	12.90913	12,864.860	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call			13,714.82000	13.71482	13,670.550	12.19	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put			0.00000	0.00000	0.000	12.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.42830	130.53103	7.39799	130.84158		11.57	0.00	0	34,190.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,950.28000	10.95028	10,659.170	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			315.13000	0.31513	334.570	12.44	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,613.07000	13.61307	13,310.950	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			127.75000	0.12775	136.180	12.44	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,623.48000	5.62348	5,387.510	11.85	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,394.13000	1.39413	1,468.710	11.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,938.83000	6.93883	6,682.620	12.00	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			965.96000	0.96596	1,020.300	12.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future			7.49576	127.12864	7.46514	127.43590		12.19	62,293,033.60	490	840.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,862.50000	10.86250	10,605.970	13.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,305.85000	1.30585	1,356.580	13.00	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
R186	On	07/02/2013	Bond Future	7.00	Call			2,465.25000	2.46525	2,348.820	11.94	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,264.76000	7.26476	7,455.590	11.94	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.55643	128.70722	7.52653	129.00178		12.93	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,210.16000	5.21016	5,056.450	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,367.48000	6.36748	6,508.330	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			5,117.88000	5.11788	4,965.810	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,475.33000	6.47533	6,617.820	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,163.91000	5.16391	5,011.010	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,421.24000	6.42124	6,562.900	12.89	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.74404	218.74404	218.76768	218.76768			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			882.32000	0.88232	905.960		0.00	0	0.00
R189	On	01/11/2012	Bond Future			215.02120	215.02120	215.04718	215.04718			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			3,942.82000	3.94282	3,968.800		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			3,952.82000	3.95282	3,978.800		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			3,962.82000	3.96282	3,988.800		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	02/08/2012	Bond Future			268.42809	268.42809	268.44587	268.44587			0.00	0	0.00
R197	On	02/08/2012	Bond Future	256.15	Call			12,295.87000	12.29587	12,278.090		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

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			272.32205	272.32205	271.85532	271.85532			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,865.32000	4.86532	5,332.050		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			4,855.32000	4.85532	5,322.050		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			4,845.32000	4.84532	5,312.050		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			4.97500	109.46073	4.90992	109.61240		1.64	113,182,394.82	1,034	0.00
R201	On	02/08/2012	Bond Future	5.20	Call			673.95000	0.67395	522.280		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			4.95410	110.85001	4.88016	111.00463		1.54	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			637.16000	0.63716	530.260		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			157.45000	0.15745	205.170		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.88060	108.04470	4.79866	108.19495		1.51	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			665.22000	0.66522	575.840		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			333.09000	0.33309	393.960		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.79808	109.38637	4.71233	109.52446		1.61	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			201.66000	0.20166	170.480		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,292.78000	1.29278	1,399.690		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			205.74000	0.20574	174.080		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,280.53000	1.28053	1,386.960		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			209.87000	0.20987	177.740		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,268.32000	1.26832	1,374.280		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			196.99006	196.99006	196.99995	196.99995			164,289,710.04	834	0.00
R202	On	02/08/2012	Bond Future	188.44	Call			8,559.95000	8.55995	8,550.060		0.00	0	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	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			199.49024	199.49024	199.50194	199.50194			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,511.94000	7.51194	7,500.240		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			7,501.94000	7.50194	7,490.240		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			7,491.94000	7.49194	7,480.240		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			5.91500	113.40291	5.91059	113.42328		4.69	1,156,709,682.00	10,200	0.00
R203	On	02/08/2012	Bond Future	6.60	Call			3,129.01000	3.12901	3,108.640		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.60	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Call			4,236.74000	4.23674	4,216.370		0.00	0	0.00
R203	On	02/08/2012	Bond Future	6.85	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Call			5,547.53000	5.54753	5,527.160		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Call			5,764.06000	5.76406	5,743.690		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Call			7,264.46000	7.26446	7,244.090		0.00	0	0.00
R203	On	02/08/2012	Bond Future	7.55	Put			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.96980	110.66394	5.95957	110.70897		4.54	0.00	0	4,737.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,003.64000	4.00364	3,959.760		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			83.11000	0.08311	84.260		0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.01184	112.26497	6.00249	112.30395		4.77	230,143,188.50	2,050	4,910.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,785.46000	1.78546	1,759.930		0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,338.32000	1.33832	1,351.770		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,200.43000	4.20043	4,165.300		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			375.79000	0.37579	379.640		0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.04720	109.50172	6.04084	109.52698		5.15	0.00	0	8.00

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	5.90	Call			1,680.73000	1.68073	1,665.520	5.13	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,241.87000	2.24187	2,251.920	5.13	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,699.35000	1.69935	1,684.060	5.14	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,220.53000	2.22053	2,230.500	5.14	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,662.23000	1.66223	1,647.110	5.13	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,263.35000	2.26335	2,273.490	5.13	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			6.20500	110.34510	6.21066	110.31403		5.90	171,255,595.20	1,552	0.00
R204	On	02/08/2012	Bond Future	7.15	Call			5,010.27000	5.01027	5,041.340	6.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	7.15	Put			0.00000	0.00000	0.000	6.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.27004	111.69000	6.26528	111.71516		5.85	0.00	0	3,787.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,029.39000	5.02939	5,003.380	6.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			123.14000	0.12314	122.290	6.32	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.31858	109.27473	6.31486	109.29359		6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,278.81000	5.27881	5,259.670	6.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			470.28000	0.47028	470.000	6.60	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.36423	110.63162	6.36321	110.63660		6.51	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,324.37000	2.32437	2,317.380	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,682.53000	2.68253	2,680.520	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,348.81000	2.34881	2,341.800	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,657.96000	2.65796	2,655.930	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,373.39000	2.37339	2,366.360	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,633.56000	2.63356	2,631.510	6.53	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future			5.06000	103.80602	5.05010	103.81990		0.90	56,159,056.82	541	0.00
R206	On	02/08/2012	Bond Future	5.19	Call			195.94000	0.19594	182.060	1.00	0.00	0	0.00
R206	On	02/08/2012	Bond Future	5.19	Put			0.00000	0.00000	0.000	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.03699	105.12354	5.02410	105.13858		0.81	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			226.01000	0.22601	217.070	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			195.79000	0.19579	201.890	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.91460	102.87876	4.90475	102.88771		0.71	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			235.15000	0.23515	230.550	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			366.80000	0.36680	371.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.75094	104.15628	4.75720	104.15199		0.65	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			69.87000	0.06987	70.130	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,013.07000	1.01307	1,009.040	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			70.91000	0.07091	71.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,007.16000	1.00716	1,003.130	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			71.96000	0.07196	72.230	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,001.26000	1.00126	997.240	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			6.47500	104.96469	6.48068	104.93067		6.99	1,049,646,900.00	10,000	0.00
R207	On	02/08/2012	Bond Future	7.51	Call			5,946.09000	5.94609	5,980.110	7.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	7.51	Put			0.00000	0.00000	0.000	7.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.54299	106.23627	6.53831	106.26344		7.25	609,371,244.72	5,736	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,974.21000	5.97421	5,945.870	7.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			137.10000	0.13710	135.930	7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.59747	104.13307	6.59369	104.15427		7.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,255.68000	6.25568	6,234.020	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			481.80000	0.48180	481.340	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.65022	105.42615	6.64876	105.43409		7.77	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,283.69000	2.28369	2,275.050	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,426.35000	3.42635	3,425.650	7.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.45	Call			2,308.15000	2.30815	2,299.480	7.70		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,395.72000	3.39572	3,394.990	7.70		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,332.75000	2.33275	2,324.050	7.70		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,365.27000	3.36527	3,364.510	7.70		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.63000	103.14788	6.63069	103.14337			7.94	1,107,808,231.20	10,740	0.00
R208	On	02/08/2012	Bond Future	7.20	Call			3,636.46000	3.63646	3,640.970	8.26		0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.20	Put			0.00000	0.00000	0.000	8.26		0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Call			5,486.87000	5.48687	5,491.380	8.48		0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.50	Put			0.00000	0.00000	0.000	8.48		0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Call			7,293.39000	7.29339	7,297.900	8.66		0.00	0	0.00
R208	On	02/08/2012	Bond Future	7.80	Put			0.00000	0.00000	0.000	8.66		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Call			9,923.36000	9.92336	9,927.870	8.66		0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.25	Put			0.00000	0.00000	0.000	8.66		0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.70455	100.96543	6.68952	101.06101			8.47	706,758.01	7	9,360.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,353.63000	6.35363	6,262.030	9.12		0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			172.01000	0.17201	175.990	9.12		0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,124.53000	2.12453	2,060.390	8.51		0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,361.53000	1.36153	1,392.970	8.51		0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,286.79000	5.28679	5,198.190	8.98		0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			290.19000	0.29019	297.170	8.98		0.00	0	12,250.00
R208	On	07/02/2013	Bond Future			6.76075	102.42627	6.74605	102.51710			8.44	0.00	0	0.00
R208	On	07/02/2013	Bond Future	6.00	Call			783.68000	0.78368	758.240	8.16		0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,530.09000	5.53009	5,595.480	8.16		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,745.73000	6.74573	6,665.530	9.06		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			599.27000	0.59927	609.900	9.06		0.00	0	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			6.81112	100.30463	6.79802	100.38352		9.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,731.38000	2.73138	2,688.850	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,689.13000	3.68913	3,725.490	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,759.13000	2.75913	2,716.350	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,655.93000	3.65593	3,692.040	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,787.03000	2.78703	2,744.000	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,622.94000	3.62294	3,658.800	9.15	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			7.97000	84.00889	7.96073	84.09298		16.25	353,761,435.79	4,211	0.00
R209	On	02/08/2012	Bond Future	8.91	Call			7,958.76000	7.95876	7,874.670	17.45	0.00	0	0.00
R209	On	02/08/2012	Bond Future	8.91	Put			0.00000	0.00000	0.000	17.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.04958	81.79652	8.02458	82.01995		17.51	300,193,228.40	3,670	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,495.58000	8.49558	8,292.440	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			515.43000	0.51543	535.720	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.11436	82.98006	8.08921	83.20177		17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,386.26000	9.38626	9,203.420	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,468.80000	1.46880	1,507.670	18.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.17103	80.86834	8.14648	81.08219		19.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,861.51000	4.86151	4,746.530	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,245.43000	6.24543	6,344.300	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,901.51000	4.90151	4,785.980	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,195.90000	6.19590	6,294.220	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,941.68000	4.94168	4,825.590	19.59	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,146.69000	6.14669	6,244.450	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	02/08/2012	Bond Future			150.62905	150.62905	150.63718	150.63718			35,699,084.85	237	0.00
R210	On	02/08/2012	Bond Future	142.66	Call			7,977.18000	7.97718	7,969.050		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			151.31900	151.31900	150.73953	150.73953			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			5,749.53000	5.74953	6,329.000		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			5,739.53000	5.73953	6,319.000		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			5,729.53000	5.72953	6,309.000		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			121.14270	121.14270	121.15395	121.15395			0.00	0	0.00
R211	On	02/08/2012	Bond Future	120.36	Call			793.95000	0.79395	782.700		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			122.68022	122.68022	122.69279	122.69279			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			702.79000	0.70279	690.220		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			692.79000	0.69279	680.220		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			682.79000	0.68279	670.220		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			123.49105	123.49105	123.49937	123.49937			12,102,122.90	98	0.00
R212	On	02/08/2012	Bond Future	117.39	Call			6,109.37000	6.10937	6,101.050		0.00	0	0.00
R212	On	02/08/2012	Bond Future	117.39	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.05844	125.05844	125.06793	125.06793			252,618,048.80	2,020	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,077.93000	3.07793	3,068.440		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,067.93000	3.06793	3,058.440		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,057.93000	3.05793	3,048.440		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			7.76500	95.58148	7.77074	95.52860		14.17	27,718,629.20	290	0.00
R213	On	02/08/2012	Bond Future	8.74	Call			8,332.12000	8.33212	8,385.000		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			7.86242	92.98252	7.83739	93.20915		15.25	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,477.31000	2.47731	2,356.630		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,274.99000	3.27499	3,380.940		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,716.22000	8.71622	8,509.150		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			476.15000	0.47615	495.710		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.93140	94.32759	7.90622	94.55195		15.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,621.84000	9.62184	9,435.070		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,341.97000	1.34197	1,379.560		0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.98906	91.96380	7.96459	92.17897		17.14	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			5,008.74000	5.00874	4,891.390		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,936.78000	5.93678	6,034.600		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,926.59000	4.92659	4,810.370		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,033.65000	6.03365	6,132.600		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,967.58000	4.96758	4,850.790		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Put			5,985.07000	5.98507	6,083.450	17.06	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	02/08/2012	Bond Future			7.98500	86.21048	7.98069	86.25210			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.95	Call			8,561.34000	8.56134	8,519.720		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			8.07250	83.78049	8.04234	84.06720			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			501.45000	0.50145	788.160		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			405.26000	0.40526	691.970		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			309.25000	0.30925	595.960		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.31920	1.31920	1.30100	1.30100		15.12	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			176.44740	0.01764	243.864	15.71	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			466.44740	0.04664	351.864	15.71	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.32840	1.32840	1.31020	1.31020		15.53	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			401.76290	0.04018	468.656	16.27	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			699.76290	0.06998	584.656	16.27	0.00	0	0.00

Total for Derivatives : **10,158,406,643.05** **105,652** **1,421,177.00**

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.36720	100.00000	10.34209			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.47734	100.00000	21.43006		250,000,000,000.00		2,500,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	9.30818	100.00000	9.28562			80,000,000,000.00	800,000	200,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.29585	5.00000	127.27877			25,000,000,000.00	5,000,000	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	97.68429	100.00000	97.43446			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.67408	100.00000	21.62638			7,800,000,000.00	78,000	16,853,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.56631	100.00000	37.48362			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.09334	100.00000	9.07131			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.62427	100.00000	14.59209			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	41.71332	100.00000	41.61226			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.01057	100.00000	29.94372			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	1,100,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.29091	100.00000	18.24660			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.66246	100.00000	29.59061			705,000,000,000.00	7,050,000	2,350,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.46095	100.00000	11.43320			0.00	0	1,600,000.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.59924	100.00000	8.57840			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.42166	100.00000	8.40125			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.54464	100.00000	8.52394			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.52400	100.00000	26.46562			0.00	0	3,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.85867	100.00000	18.81299			0.00	0	22,500,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	28.58526	100.00000	28.52233			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.46672	100.00000	22.41230			200,000,000,000.00	2,000,000	32,750,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.36748	100.00000	18.32299			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.84201	100.00000	10.81575			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	74.68872	100.00000	74.52252			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	52.90813	100.00000	52.79167			400,000,000.00	4,000	2,039,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	43.41491	100.00000	43.30974			0.00	0	10,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	67.42254	100.00000	67.25920			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	84.56790	100.00000	84.43760			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	38.09493	100.00000	38.01008			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.87602	100.00000	20.82952			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.78695	8.00000	91.76499			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.86165	100.00000	19.81793			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.91180	100.00000	15.87324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.09299	9.58000	101.06700			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.34645	100.00000	11.31897			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	14.09819	100.00000	14.05418			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.97233	4.50000	100.95740			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.55441	100.00000	5.54197			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.88556	100.00000	18.84325			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.89188	100.00000	4.88092			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	91.45785	100.00000	91.25415			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.27482	100.00000	5.26301			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.24344	100.00000	2.23920			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.24344	100.00000	2.23920			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.22112	6.82500	101.20251			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.26228	100.00000	12.23876			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.63049	100.00000	10.60474			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	11.28413	100.00000	11.26237			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.24092	100.00000	22.19368			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.29647	100.00000	10.27672			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.75082	100.00000	9.73206			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.90146	100.00000	19.86307			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.04800	100.00000	19.01115			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.29365	100.00000	10.26152			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.07631	100.00000	10.04485			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.32450	100.00000	18.28905			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.53542	100.00000	22.50002			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.69413	100.00000	16.63589			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.64715	100.00000	16.61495			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	15.97031	100.00000	15.93942			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.66484	100.00000	15.63454			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.45043	100.00000	10.41554			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.55089	100.00000	22.42930			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	56.13491	100.00000	56.02841			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.90651	100.00000	9.86295			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On	20/07/2016	Spot Bond			100.00000	13.66291	100.00000	13.63649			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.49161	100.00000	14.45972			3,900,000,000.00	39,000	8,246,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.29169	100.00000	20.24702			3,100,000,000.00	31,000	11,016,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.67441	100.00000	9.65299			2,900,000,000.00	29,000	5,430,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.22119	100.00000	12.19429			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.68697	100.00000	17.64804			4,350,000,000,000.00	43,500,000	14,500,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.61817	100.00000	30.54961			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.24477	4.00000	118.22888			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	500,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.57728	100.00000	5.56485			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.09404	100.00000	3.08715			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	55.19134	100.00000	55.05764			0.00	0	700,000.00
ACL017	On	20/03/2013	Spot Bond			100.00000	61.30465	100.00000	61.15613			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	61.63360	100.00000	61.48429			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.04426	100.00000	19.99570			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	45.48229	100.00000	45.37211			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	57.08131	100.00000	56.94303			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	45.48229	100.00000	45.37211			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	68.44235	100.00000	68.27654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	61.45841	100.00000	61.32313			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.28224	13.50000	105.24488			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.61833	100.00000	17.57565			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.90449	100.00000	17.86111			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.96786	100.00000	21.91465			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	85.33029	100.00000	85.13457			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	42.14653	100.00000	42.04443			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	42.10121	100.00000	41.99922			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.33218	100.00000	17.29019			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.35304	100.00000	1.35048			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	82.97849	100.00000	82.79491			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	82.97849	100.00000	82.79491			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	32.44584	100.00000	32.36723			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	41.53836	100.00000	41.43774			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	82.74854	100.00000	82.56506			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On	20/09/2013	Spot Bond			100.00000	42.70547	100.00000	42.60202			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	14.85049	100.00000	14.81452			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	15.73171	100.00000	15.69360			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.45766	100.00000	14.42263			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	14.72309	100.00000	14.68743			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	14.83988	100.00000	14.80393			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.49105	100.00000	9.47015			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.49105	100.00000	9.47015			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.54105	100.00000	9.52005			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.24532	100.00000	14.21081			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.54105	100.00000	9.52005			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.44103	100.00000	9.42025			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.12359	100.00000	22.08173			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.33517	100.00000	22.28106			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	90.88350	100.00000	90.66344			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	42.36558	100.00000	42.26295			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.94011	100.00000	13.90634			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	42.36558	100.00000	42.26295			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On	20/12/2012	Spot Bond			100.00000	90.88350	100.00000	90.66344			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.26632	100.00000	9.24388			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.25848	100.00000	9.23605			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.26938	100.00000	9.24693			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.04469	100.00000	9.02279			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	41.98791	100.00000	41.88619			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.49584	100.00000	9.47284			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	85.09477	100.00000	84.90181			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	58.21011	100.00000	58.06910			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	85.09477	100.00000	84.90181			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.39117	100.00000	11.36357			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.77592	100.00000	29.70379			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.55059	100.00000	36.47013			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	37.92786	100.00000	37.83599			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.58122	100.00000	7.56286			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.59151	100.00000	7.57313			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			100.00000	38.36668	100.00000	38.27374			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.76208	100.00000	3.75376			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.60162	100.00000	4.59149			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.75030	100.00000	5.73942			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.91241	100.00000	3.90380			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.06209	100.00000	4.05315			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.78996	100.00000	8.76867			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	23.76435	100.00000	23.70679			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	23.76435	100.00000	23.70679			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	38.36668	100.00000	38.27374			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	23.44203	100.00000	23.38524			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.42271	100.00000	22.36839			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.36435	100.00000	22.31017			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.64395	100.00000	8.62301			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.33261	100.00000	11.30515			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.63272	100.00000	8.61181			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.34102	100.00000	9.32045			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	91.06213	100.00000	90.84164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017	Spot Bond			100.00000	9.39102	100.00000	9.37035			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.42271	100.00000	22.36839			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.47994	100.00000	11.45212		6,000,000,000,000.00	60,000,000	20,000,000.00	
ACL144	On	20/12/2016	Spot Bond			100.00000	10.76612	100.00000	10.74004			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	8.82366	100.00000	8.80229			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	50.61616	100.00000	50.49354			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	28.58843	100.00000	28.53183			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.36499	100.00000	28.30883			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.09971	100.00000	9.08169			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	31.00895	100.00000	30.93383			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.63614	100.00000	15.60519			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.48142	100.00000	15.45077			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.78176	100.00000	15.75052			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.07994	100.00000	9.06196			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.73385	100.00000	8.71656			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.66345	100.00000	15.63243			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.76356	100.00000	15.73236			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.05032	100.00000	11.03306			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.00000	13.35557	100.00000	13.32913			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.70895	100.00000	15.67785			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.08437	100.00000	32.00663			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.38404	100.00000	21.33223			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.48293	100.00000	29.41151			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.47013	100.00000	12.45054			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.05656	100.00000	10.03221			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.40845	1.75000	102.40250			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.83930	100.00000	16.79850			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	79.84185	100.00000	79.67585			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.85984	100.00000	16.81900			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.97906	100.00000	9.95488			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.01352	100.00000	8.99168			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.44754	100.00000	8.42708			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	42.05808	100.00000	41.91762			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.09540	100.00000	23.01827			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	79.55859	100.00000	79.39319			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On	20/06/2015	Spot Bond			100.00000	9.51449	100.00000	9.47247			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.69337	100.00000	1.68590			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.69337	100.00000	1.68590			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.30138	100.00000	0.30005			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.03746	100.00000	1.03151			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	77.22631	100.00000	77.07031			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	77.20415	100.00000	77.04819			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	64.88820	100.00000	64.74459			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.74064	100.00000	2.73401			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	23.48745	100.00000	23.43055			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	24.27202	100.00000	24.21322			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	24.79507	100.00000	24.73500			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.24119	100.00000	12.21425			2,200,000,000.00	22,000	8,072,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.55942	100.00000	14.52720			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.47399	100.00000	23.41713			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	19.99869	100.00000	19.95466			600,000,000.00	6,000	14,580,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	22.53469	100.00000	22.48010			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.56120	100.00000	14.52897			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			100.00000	5.91593	100.00000	5.90268			0.00	0	300,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.37245	100.00000	35.29373			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.11378	100.00000	10.08929			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.62893	100.00000	13.59876			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.06510	100.00000	17.01182		120,000,000,000.00	120,000,000,000.00	1,200,000	300,000.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.31603	100.00000	10.28382			0.00	0	800,000.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	35.52157	100.00000	35.41067			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.31213	100.00000	22.26275			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.87756	100.00000	9.85363			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	42.84043	100.00000	42.73666			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	48.83368	100.00000	48.72619			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	21.68974	100.00000	21.63719			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.49189	100.00000	27.43104			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.54972	100.00000	14.51752			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	37.92444	100.00000	37.83256			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.13564	100.00000	17.09412			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	61.68443	100.00000	61.53500			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.92467	100.00000	17.88125			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05 On	30/09/2015	Spot Bond			100.00000	17.89358	100.00000	17.85023			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	13.56828	100.00000	13.53541			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	17.80031	100.00000	17.75720			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	13.80959	100.00000	13.77614			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	17.01794	100.00000	16.97671			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	17.01794	100.00000	16.97671			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	15.07788	100.00000	15.04136			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.50108	100.00000	15.46353			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.62781	100.00000	16.58752			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.92467	100.00000	17.88125			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.05650	100.00000	16.01760			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.82129	8.00000	100.79959			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.24673	100.00000	13.21464			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.24673	100.00000	13.21464			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.24673	100.00000	13.21464			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.74142	100.00000	23.68390			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	60.07909	100.00000	59.93355			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.76924	100.00000	15.73104			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23 On	30/06/2017	Spot Bond				100.00000	15.16525	100.00000	15.11685			0.00	0	2,000,000.00
BAYA24 On	30/06/2017	Spot Bond				100.00000	15.90661	100.00000	15.85584			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	20.30953	100.00000	20.26033			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	18.93293	100.00000	18.88706			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	16.95931	100.00000	16.91822			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.74020	100.00000	4.73124			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	20.49450	100.00000	20.44485			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	18.65229	100.00000	18.60711			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.51376	100.00000	11.48587			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.51376	100.00000	11.48587			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.92069	100.00000	13.88697			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.06204	100.00000	12.03282			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	24.78573	100.00000	24.72569			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	17.27701	100.00000	17.23515			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond				100.00000	3.71743	100.00000	3.70925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028	Spot Bond			100.00000	8.83304	100.00000	8.81629			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	9.86309	100.00000	9.84438			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.38429	100.00000	10.36131			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	34.67022	100.00000	34.58623			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	59.99944	100.00000	59.85409			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	32.72367	100.00000	32.64440			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	30.25815	100.00000	30.18485			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	60.63312	100.00000	60.48623			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	37.50389	100.00000	37.41304			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	60.20216	100.00000	60.05632			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	8.78757	100.00000	8.76629			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	22.07741	100.00000	22.02393			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	26.98982	100.00000	26.58424			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	52.10022	100.00000	51.98554			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.17671	100.00000	10.15205			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.22697	100.00000	10.20220			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.37779	100.00000	10.35264			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	10.88050	100.00000	10.85414			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.38322	100.00000	11.35564			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.79082	100.00000	12.75983			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.49997	100.00000	8.47937			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	8.84879	100.00000	8.82736			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	8.99829	100.00000	8.97648			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.04811	100.00000	9.02619			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	9.64609	100.00000	9.62273			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	10.44341	100.00000	10.41810			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.29592	100.00000	2.29036			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.29592	100.00000	2.29036			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.19857	100.00000	9.17629			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.81501	100.00000	9.79123			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.98312	100.00000	9.95895			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.45022	8.00000	106.42663			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.48749	100.00000	10.46208			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.38411	100.00000	11.35654			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	1.63885	100.00000	1.63488			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.63885	100.00000	1.63488			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	27.99186	100.00000	27.93025			2,600,000,000.00	26,000	5,525,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	33.95349	1,000.00000	33.64055			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			18,000,000,000,000.00	180,000,000	180,000,000.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			51,000,000,000,000.00	510,000,000	360,000,000.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	50.47702	100.00000	50.38125			51,760,000,000,000.00	517,600,000	460,000,000.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.63629	100.00000	13.60326			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.64229	100.00000	7.62378			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.66932	100.00000	8.64831			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.65914	100.00000	13.62604			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.03594	100.00000	14.00194			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.72105	100.00000	14.68538			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.57565	100.00000	17.53307			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.40222	100.00000	16.36249			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	62.13310	100.00000	61.98259			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	60.05099	100.00000	59.90550			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	77.29643	100.00000	77.13803			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	42.80132	100.00000	42.66769			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.56053	100.00000	7.54222			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	82.52372	100.00000	82.44730			0.00	0	300,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.28518	100.00000	30.21852			0.00	0	4,795,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.22718	100.00000	20.18266			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.46687	100.00000	12.43667			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.18183	100.00000	27.11598			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.19821	100.00000	17.16036			0.00	0	131,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.46641	8.00000	120.44074			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.82588	100.00000	11.79723			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.87518	8.00000	117.85006			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.64873	100.00000	18.59050		40,000,000,000.00	0.00	400,000	100,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.16204	100.00000	13.13307		100,000,000,000.00	0.00	1,000,000	8,240,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	13.90081	100.00000	13.87004			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.15532	100.00000	13.12621			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.36466	100.00000	15.33084			0.00	0	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016	Spot Bond			100.00000	14.89988	100.00000	14.86378			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.85978	12.05000	100.83819			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	69.48688	100.00000	69.31854			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	32.54323	100.00000	32.46439			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.25519	100.00000	23.19886			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	97.87234	100.00000	97.61273			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.89751	100.00000	18.83850			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	90.71156	100.00000	90.49191			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	63.68955	100.00000	63.53526			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	34.53833	100.00000	34.45466			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	61.66102	100.00000	61.51164			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	61.66102	100.00000	61.51164			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	61.66102	100.00000	61.51164			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	45.44264	100.00000	45.33256			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117 On	20/06/2013	Spot Bond			100.00000	61.68843	100.00000	61.53898			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	61.41430	100.00000	61.26553			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	61.19500	100.00000	61.04675			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	66.02343	100.00000	65.86348			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.55581	100.00000	21.50359			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	60.06700	100.00000	59.92148			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.39556	100.00000	21.34373			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	42.17674	100.00000	42.07457			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	41.91238	100.00000	41.81084			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.24258	100.00000	22.18869			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	45.59464	100.00000	45.48418			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	45.32721	100.00000	45.21741			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	46.15624	100.00000	46.04442			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	61.74325	100.00000	61.59368			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	61.55137	100.00000	61.40226			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	42.44111	100.00000	42.33830			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.91255	100.00000	53.79388			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.04539	13.64000	104.00790			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On	20/09/2013	Spot Bond			100.00000	50.05175	100.00000	49.94157			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	47.64855	100.00000	47.53312			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	97.11839	100.00000	96.86744			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.08437	100.00000	32.00663			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	43.68740	100.00000	43.58157			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	43.68740	100.00000	43.58157			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	57.48566	100.00000	57.34639			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	19.71790	100.00000	19.67013			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	99.62267	100.00000	99.35842			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.56914	100.00000	14.53384			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.36742	100.00000	14.33261			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.45766	100.00000	14.42263			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172 On	30/04/2014	Spot Bond			100.00000	31.23767	100.00000	31.16199			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	96.83238	100.00000	96.58217			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	59.82758	100.00000	59.68265			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	60.19146	100.00000	60.04564			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	59.95601	100.00000	59.81076			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	59.95601	100.00000	59.81076			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	29.42372	100.00000	29.35245			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.81144	100.00000	11.78283			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66722	100.00000	66.66722			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66722	100.00000	66.66722			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.52842	100.00000	14.49322			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.03483	100.00000	11.01054			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.52842	100.00000	14.49322			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.30450	100.00000	11.27711			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.69520	100.00000	36.60631			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.29939	100.00000	38.20661			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	101.70007	100.00000	101.43030			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	99.63076	100.00000	99.36649			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191 On	23/08/2016	Spot Bond			2.76000	101.25792	2.76000	101.25030			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	14.10358	100.00000	14.06941			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.97868	2.76000	106.96786			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.58040	8.25000	103.55778			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	38.31285	100.00000	38.22004			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.52842	100.00000	14.49322			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.52842	100.00000	14.49322			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.79927	100.00000	4.78859			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.47828	2.40000	111.46813			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.76348	100.00000	14.72771			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	61.19328	100.00000	61.04503			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	61.52395	100.00000	61.37491			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	62.30795	100.00000	62.15701			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	44.75243	100.00000	44.64401			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.54293	100.00000	20.49316			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.62592	100.00000	20.57596			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.58609	8.52000	102.56269			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.83316	100.00000	20.78268			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	20.74072	100.00000	20.69047			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	9.42343	100.00000	9.40059			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	9.42343	100.00000	9.40059			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	102.55255	8.64500	102.52883			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	102.55255	8.64500	102.52883			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	37.86350	100.00000	37.77178			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	39.66089	100.00000	39.56481			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	12.59937	100.00000	12.57148			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	11.31521	100.00000	11.28780			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	12.25964	100.00000	12.22994			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	61.91128	100.00000	61.76129			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	61.93353	100.00000	61.78349			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	20.36363	100.00000	20.31430			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	20.36363	100.00000	20.31430			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.52437	100.00000	36.45206			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	82.08725	100.00000	82.01316			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	57.84336	100.00000	57.70323			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	57.84336	100.00000	57.70323			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236 On	15/06/2016	Spot Bond			100.00000	13.90408	100.00000	13.87656			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	8.62584	100.00000	8.60494			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	65.04751	100.00000	64.88993			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.53974	100.00000	9.52085			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	18.06669	100.00000	18.02293			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.65443	100.00000	10.62862			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	104.22922	9.35000	104.20307			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	104.22922	9.35000	104.20307			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	18.02293	100.00000	17.97926			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	18.04480	100.00000	18.00109			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.67887	100.00000	15.64089			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	15.61975	100.00000	15.58192			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.93505	100.00000	16.89403			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	15.34784	100.00000	15.31067			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.52010	100.00000	16.48008			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	16.52010	100.00000	16.48008			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	16.52010	100.00000	16.48008		600,000,000,000.00	6,000,000	3,000,000.00	
CLN253 On	26/03/2015	Spot Bond			100.00000	16.52010	100.00000	16.48008			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On	26/03/2015	Spot Bond			100.00000	16.52010	100.00000	16.48008			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.70228	100.00000	16.66183			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.67664	100.00000	9.65320			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.67664	100.00000	9.65320			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	9.67664	100.00000	9.65320			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	9.67664	100.00000	9.65320			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	9.67664	100.00000	9.65320			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.73121	100.00000	9.70764			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.49128	9.65000	103.46478			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	31.87127	100.00000	31.79406			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	23.55361	100.00000	23.49654			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	59.56497	100.00000	59.37900			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	29.70760	100.00000	29.63563			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	29.70760	100.00000	29.63563			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.69949	100.00000	9.66921			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	11.75070	100.00000	11.72224			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	14.73309	100.00000	14.69740			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.41162	100.00000	13.37913			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272	On	20/06/2017			100.00000	9.86833	100.00000	9.84442			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	9.81296	100.00000	9.78919			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	9.86833	100.00000	9.84442			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.70060	100.00000	9.67031			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.17796	100.00000	11.14306			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.14306	100.00000	11.10827			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	9.84618	100.00000	9.82233			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	20.07423	100.00000	20.02561			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.53601	100.00000	9.50624			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.36158	100.00000	18.64383			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.85598	100.00000	9.82521			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	14.22980	100.00000	14.18056			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.68823	100.00000	1.68066			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.67749	100.00000	1.66973			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.67749	100.00000	1.66973			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.66017	100.00000	1.65209			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	16.84849	100.00000	22.63765			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	16.84849	100.00000	22.63765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	61.31532	100.00000	61.17963			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	62.85824	100.00000	62.70596			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	62.82995	100.00000	62.67774			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	97.88773	100.00000	97.66969			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	92.93337	100.00000	92.72527			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	62.81580	100.00000	62.66363			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	64.40494	100.00000	64.26318			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	55.18108	100.00000	55.04740			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	55.18108	100.00000	55.04740			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.58703	100.00000	7.56866			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	61.18412	100.00000	61.04870			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	61.19796	100.00000	61.06251			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	62.82995	100.00000	62.67774			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	62.82995	100.00000	62.67774			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.09852	100.00000	15.06195			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	63.48759	100.00000	63.34707			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.38429	100.00000	10.36131			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00185	100.00000	0.00184			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00206	100.00000	0.00206			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	91.06259	100.00000	90.84048			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	91.10424	100.00000	90.88203			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	91.08639	100.00000	90.86423			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	126.59545	100.00000	126.28337			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	91.12506	100.00000	90.90281			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.86541	100.00000	10.84485			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.86541	100.00000	10.84485			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.66956	100.00000	10.64372			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.66956	100.00000	10.64372			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.42503	100.00000	11.39735			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.82104	100.00000	10.79482			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.08978	100.00000	10.06534			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	58.96047	100.00000	58.77639			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.20051	100.00000	10.17580			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.83757	100.00000	1.82940			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.53447	100.00000	19.49146			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	62.60823	100.00000	62.46966			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.15461	100.00000	11.12993			1,200,000,000.00	12,000	147,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.04678	100.00000	14.01569			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.27410	100.00000	18.23365			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.66073	100.00000	14.62846			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	73.04312	100.00000	72.90531			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.70710	5.86800	102.69105			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.36191	7.17500	101.34232			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.31741	100.00000	10.29241			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.84855	100.00000	17.80532			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	94.15902	100.00000	93.92363			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.01440	100.00000	8.97476			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	90.07054	100.00000	89.85505			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	90.23575	100.00000	90.01987			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	65.71084	100.00000	65.56501			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	63.04713	100.00000	62.90722			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG33On	02/10/2012	Spot Bond			100.00000	89.31490	100.00000	89.10325			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	90.02676	100.00000	89.81139			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	90.02676	100.00000	89.81139			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	90.02239	100.00000	89.80703			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond			100.00000	89.79482	100.00000	89.57999			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	89.20883	100.00000	88.99692			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.10756	100,000.00000	0.10053			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	21.53085	100.00000	21.43616			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	52.89893	100.00000	52.78121			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	20.59886	100.00000	20.55327			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	9.65679	100.00000	14.34978		1,184,800,000,000.00	11,848,000	83,538,000.00	
DV23 On	27/02/2023	Spot Bond			100.00000	14.36358	100.00000	14.33162		781,900,000,000.00	7,819,000	200,153,000.00	
DVF12 On	13/10/2012	Spot Bond			100.00000	85.90068	100.00000	85.70229			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	13.81312	100.00000	13.78271			0.00	0	16,150,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	16.23152	100.00000	16.19220			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			100.00000	14.63713	100.00000	14.60435		200,000,000,000.00	2,000,000	80,000,000.00	
EL28 On	02/05/2028	Spot Bond			2.55000	102.75391	2.55000	102.74414			0.00	0	18,000,000.00
EMM01 On	28/07/2020	Spot Bond			100.00000	10.93449	100.00000	10.91041			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021	Spot Bond			100.00000	14.97032	100.00000	14.93736			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	117.99345	8.00000	117.96831			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.71231	100.00000	14.67667			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	93.51990	100.00000	93.28784			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	93.50855	100.00000	93.27652			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	26.13946	100.00000	26.08125			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.31187	100.00000	22.26275		510,000,000,000.00	5,100,000	2,550,000.00	
EQS04	On	22/09/2015	Spot Bond			100.00000	17.35138	100.00000	17.30935			0.00	0	3,300,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.83242	100.00000	10.79860			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	97.35450	100.00000	97.09763			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.95469	100.00000	22.89909			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	97.35449	100.00000	97.09762			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.42671	100.00000	22.37238			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	97.35450	100.00000	97.09762			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.07653	100.00000	23.02063			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	43.81056	100.00000	43.70442			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	21.97995	100.00000	21.92670			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.16092	100.00000	13.12904			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	43.82785	100.00000	43.72166			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.74901	100.00000	18.70774			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.72957	9.25000	102.70419			30,756,250,000.00	3,325,000	710,295,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.34530	10.00000	100.31871			34,810,000,000.00	3,481,000	275,179,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.70782	7.85000	102.68621			741,652,300,000.00	94,478,000	141,644,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.94359	7.50000	102.92299			663,832,500,000.00	88,511,000	662,834,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	92.56930	100.00000	92.34186			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.35594	100.00000	10.33085			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.07760	100.00000	10.05319			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	46.21051	100.00000	46.09856			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	46.41658	100.00000	46.30413			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.90996	8.37500	101.88700			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	47.44689	100.00000	47.33195			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.88326	100.00000	28.81968			5,000,000,000.00	50,000	17,526,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.95463	100.00000	9.93260			0.00	0	5,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	81.47322	100.00000	81.29454			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	93.90126	100.00000	93.66591			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	11.04640	100.00000	11.01964			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.80598	100.00000	8.78464			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.46116	100.00000	9.43823			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.81881	100.00000	13.78822			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.02544	100.00000	10.00115			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	38.11557	100.00000	38.03067			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	52.30069	100.00000	52.18557			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.13515	100.00000	3.12817			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	300,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.46051	100.00000	3.45286			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.94927	100.00000	3.94052			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31418	100.00000	0.31358			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02090	100.00000	0.02086			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01927	100.00000	0.01923			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	32.42822	100.00000	32.35645			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	55.88368	100.00000	55.74830			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	15.11141	100.00000	15.07479			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.17278	100.00000	33.10711			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.55153	100.00000	29.49303			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.73309	100.00000	14.69740			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.73309	100.00000	14.69740			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.56313	100.00000	11.53512			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.50847	100.00000	14.47333			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	11.69534	100.00000	11.66700			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	65.20398	100.00000	65.04602			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	15.00019	100.00000	14.96386			0.00	0	0.00
FRC111	On	20/08/2012	Spot Bond			100.00000	99.02315	100.00000	98.76188			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.25587	100.00000	10.23103			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	11.16384	100.00000	11.13680			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	32.43951	100.00000	32.36092			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	8.75525	100.00000	8.72555			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.26739	100.00000	9.23225			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On	15/06/2016	Spot Bond			100.00000	14.83562	100.00000	14.79968			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.13616	100.00000	11.10918			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.23999	100.00000	13.20792			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.18119	100.00000	14.14682			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.66003	100.00000	10.63420			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.96662	100.00000	11.93763			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.49885	100.00000	15.46130			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	12.88316	100.00000	12.84063			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.31374	100.00000	7.28230			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.28215	100.00000	12.23635			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.42112	100.00000	14.36734			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.22946	100.00000	11.18759			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.90139	100.00000	11.85701			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.76038	100.00000	13.70907			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.85329	100.00000	12.80536			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.30912	100.00000	14.25576			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.11544	100.00000	15.05908			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.57098	100.00000	13.51686			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On	20/09/2017			100.00000	13.06111	100.00000	13.00677			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	11.81954	100.00000	11.77036			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	11.62177	100.00000	11.57341			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	14.30268	100.00000	14.24317			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	14.13787	100.00000	14.07905			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	13.68738	100.00000	13.63044			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	14.20570	100.00000	14.14392			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.07831	100.00000	1.07307			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.06162	100.00000	1.05608			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.06162	100.00000	1.05608			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.03746	100.00000	1.03151			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	32.96112	100.00000	32.88817			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	28.14790	100.00000	28.07971			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.32839	100.00000	18.28399			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.09469	100.00000	15.05811			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	39.24711	100.00000	39.15203			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.89327	6.90500	100.87451			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.12813	100.00000	10.10360			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	58.25247	100.00000	58.11136			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	29.90910	100.00000	29.83664			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	8.82273	100.00000	8.80135			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.11020	5.87500	100.09446			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.93019	100.00000	11.90129			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.02902	100.00000	11.99989			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.61370	100.00000	4.60354			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.00121	100.00000	22.95769			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.22796	100.00000	4.21867			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.91568	100.00000	5.90266			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	91.08937	100.00000	90.86719			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.68634	100.00000	11.66423			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	91.18942	100.00000	90.96862			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.85271	100.00000	9.82884			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.67729	100.00000	17.63446			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.88575	100.00000	17.84241			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.11930	100.00000	16.08025			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016	Spot Bond			4.73000	105.47681	4.73000	105.46057			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	91.62039	100.00000	91.39855			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.33874	100.00000	16.29916			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.65631	100.00000	10.63049			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.86430	100.00000	11.83555			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.02163	100.00000	25.95859			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.48959	100.00000	13.45692			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.07229	100.00000	13.04061			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	90.76068	100.00000	90.54092			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	90.74951	100.00000	90.52978			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.76490	100.00000	60.64460			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.76913	100.00000	60.64882			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.78605	100.00000	60.66571			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	61.05794	100.00000	60.91002			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.65345	100.00000	9.63433			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.80650	100.00000	13.77916			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.64356	100.00000	9.62447			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.12082	100.00000	18.08493			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On	15/06/2016	Spot Bond			100.00000	14.30419	100.00000	14.27588			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.20599	100.00000	15.16914			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	54.60319	100.00000	54.71729			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	56.80376	100.00000	56.66615			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	54.66741	100.00000	54.78136			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	56.87291	100.00000	56.73514			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	54.82547	100.00000	54.93903			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	54.87487	100.00000	54.98831			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	55.39352	100.00000	55.50571			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	56.03072	100.00000	56.14136			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	56.43082	100.00000	56.54050			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.06714	100.00000	21.02022			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	43.94839	100.00000	43.84192			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.91328	100.00000	27.84566			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.47615	100.00000	17.42159			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.45028	100.00000	12.42011			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.55397	100.00000	10.52102			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.19925	100.00000	9.17696			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.30544	100.00000	0.30449			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.83730	100.00000	2.83106			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.01888	100.00000	7.00188			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.05968	100.00000	3.05287			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.41836	100.00000	11.39071			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.22058	100.00000	10.19582			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	83.50405	100.00000	83.31598			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	55.66520	100.00000	55.78904			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.45432	100.00000	7.43626			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	42.05157	100.00000	41.94970			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.28242	2.00000	103.27413			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	59.13995	100.00000	58.99669			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	60.53877	100.00000	60.39211			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	64.26223	100.00000	64.06159			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.75121	100.00000	0.74825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On	31/05/2017	Spot Bond			100.00000	12.90343	100.00000	12.86314			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	62.09872	100.00000	61.90484			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	61.32683	100.00000	61.13537			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.12650	100.00000	7.09351			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.45576	100.00000	8.42936			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.64432	100.00000	15.59548			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.28629	100.00000	29.19283			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	14.48526	100.00000	14.44003			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	21.40258	100.00000	21.30743			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.17189	100.00000	29.10768		58,900,900,000,000.00	589,009,000	277,111,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	23.12192	100.00000	23.07102		3,500,000,000.00	35,000	4,791,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	99.65347	9.00000	99.62672			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.29109	8.00000	105.26591			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.43714	100.00000	14.40518			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.35857	9.00000	101.34229		405,000,000.00	45,000	6,014,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	12.22817	100.00000	12.20111			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.81243	100.00000	13.78170			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.32164	100.00000	10.29879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	14.02357	100.00000	13.98960			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.02561	100.00000	17.96934			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.03278	9.48500	103.00670			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.09400	100.00000	70.93578			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	71.56366	100.00000	71.43138			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.73821	100.00000	71.60210			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	97.31599	100.00000	97.06453			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	95.45374	100.00000	95.20961			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	95.46934	100.00000	95.22517			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	95.56917	100.00000	95.32475			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	98.59657	100.00000	98.33710			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	99.99946	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
GRB85	On	25/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRD174	On	02/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		22,411,000,000,000.00	224,110,000	224,110,000.00	
GRD178	On	05/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.71540	100.00000	7.69671			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.62412	100.00000	9.60081			0.00	0	0.00
GRN1A10	On	18/11/2012	Spot Bond			100.00000	98.51161	100.00000	98.25237			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	98.65725	100.00000	98.39763			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	98.71794	100.00000	98.45815			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	98.93641	100.00000	98.67605			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	22.66935	100.00000	22.61443			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.85459	100.00000	10.82829			0.00	0	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On	15/10/2015	Spot Bond			100.00000	12.83263	100.00000	12.80154			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.44729	100.00000	10.42198			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	19.59257	100.00000	19.54510		350,000,000,000.00	0.00	3,500,000	12,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.80254	100.00000	10.77637			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.58811	100.00000	9.54595			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	85.94831	100.00000	85.75209			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	56.72168	100.00000	56.58428			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	56.72168	100.00000	56.58428			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	51.73385	100.00000	51.63596			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	57.17105	100.00000	57.06258			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	57.20459	100.00000	57.06602			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	15.91092	100.00000	15.87237			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	17.36109	100.00000	17.31903			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	56.84433	100.00000	56.70662			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	57.33235	100.00000	57.19346			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	16.24594	100.00000	16.20658			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5On	19/07/2015	Spot Bond				100.00000	17.69611	100.00000	17.65324			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	57.00274	100.00000	56.86465			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	57.56230	100.00000	57.42286			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	16.67668	100.00000	16.63628			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	18.12685	100.00000	18.08295			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	57.56486	100.00000	57.42541			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	57.86892	100.00000	57.72873			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.20315	100.00000	17.16148			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	58.25473	100.00000	58.11361			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	59.27676	100.00000	59.13316			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.04110	100.00000	10.01899		314,300,000,000.00	0.00	3,143,000	42,810,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.30557	100.00000	6.29161			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.30021	100.00000	6.28627		27,000,000,000,000.00	0.00	270,000,000	135,000,000.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.39379	100.00000	9.37311		1,500,000,000,000.00	0.00	15,000	30,279,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.39379	100.00000	9.37311			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.42201	2.00000	100.41395			366,400,000.00	183,200	224,210.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.42673	2.25000	100.41800			0.00	0	10,050,053.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.48630	2.50000	100.47646			607,500,000.00	243,000	273,915.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	101.18885	100.00000	100.91611			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	92.29345	100.00000	92.06668			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	93.62725	100.00000	93.39377			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	25.24638	100.00000	25.19081			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	62.64276	100.00000	62.49100			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	17.79225	100.00000	17.74915		4,800,000,000,000.00	48,000,000	14,100,000.00	
IBL14	On	28/06/2015	Spot Bond			100.00000	16.87327	100.00000	16.83239			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	60.21530	100.00000	60.06942			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	42.86399	100.00000	42.76015			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	29.99992	100.00000	29.92725			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.85463	100.00000	36.77350			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.95028	100.00000	17.91076			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.70587	100.00000	14.67350			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.71754	100.00000	33.64292			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	26.93974	100.00000	26.87448			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	23.39554	100.00000	23.33886			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.70705	1.75000	106.69914			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	103.88030	8.27000	103.85717			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.32250	100.00000	19.27569			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.18283	100.00000	9.16058			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.11449	100.00000	5.10323			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.83730	100.00000	2.83106			0.00	0	600,000.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.77703	100.00000	17.72153			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.72218	100.00000	10.68871			0.00	0	800,000.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.02139	8.76500	102.99725			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.48289	100.00000	16.43143			0.00	0	800,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	8.94402	100.00000	8.91610			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	60.29053	100.00000	60.15782			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.02195	100.00000	16.98428			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.02195	100.00000	16.98428			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.09398	5.00000	100.08055			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.67363	100.00000	15.61873			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.38992	100.00000	15.33602			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.17934	100.00000	21.13246			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.18122	100.00000	22.12749			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	22.18122	100.00000	22.12749			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.63142	100.00000	10.86368			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.31353	100.00000	8.29339			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.25937	100.00000	23.20816			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	59.36767	100.00000	59.23699			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.27997	100.00000	14.24538			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	88.76705	100.00000	88.55769			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	87.32200	100.00000	87.11940			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	85.92325	100.00000	85.72708			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	48.84412	100.00000	48.62932			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013	Spot Bond			100.00000	66.85966	100.00000	66.69768			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.20447	100.00000	15.16764			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.62781	100.00000	16.58752			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.50108	100.00000	15.46353			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	81.37963	100.00000	81.20867			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	93.62095	100.00000	93.38690			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.56119	100.00000	9.53804			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	71.69958	100.00000	71.56355			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.51445	100.00000	25.45264			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.46520	100.00000	10.43985			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	94.01822	100.00000	93.78141			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	93.04459	100.00000	92.81255			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	91.63957	100.00000	91.41441			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	88.83145	100.00000	88.54582			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.40493	6.50000	100.39317			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	59.26729	100.00000	59.08225			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING155	On	19/09/2012	Spot Bond			100.00000	92.13551	100.00000	91.91024			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	100.44332	100.00000	100.17547			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	57.22434	100.00000	57.04568			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	89.90228	100.00000	89.61039			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	90.20129	100.00000	89.91310			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	89.94103	100.00000	89.65458			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	12.68574	100.00000	12.64237			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	68.92655	100.00000	68.53933			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	82.33285	100.00000	82.15029			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	55.06726	100.00000	54.93385			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.44919	100.00000	37.35846			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.44919	100.00000	37.35846			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	39.75868	100.00000	39.66236			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.93920	100.00000	35.85215			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.71769	100.00000	23.66023			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.35945	100.00000	19.31255			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	44.61128	100.00000	44.50322			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.43002	100.00000	17.37560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	12.56949	100.00000	12.53024			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.56906	100.00000	10.53607			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.76704	8.80000	102.74286			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.04559	100.00000	35.96626			600,000,000.00	6,000	76,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.95595	100.00000	13.92214			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.47690	100.00000	14.44503			3,700,000,000.00	37,000	15,655,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	25.14212	100.00000	25.08121			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.14261	100.00000	18.09866			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.37245	100.00000	20.32736			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.21936	100.00000	10.19461			0.00	0	1,200,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.73266	100.00000	9.70907			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.05197	2.75000	100.04455			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.59972	2.60000	103.58960			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.49518	100.00000	10.46241			0.00	0	800,000.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.13779	100.00000	9.09761			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03157	100.00000	0.03143			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	67.09715	100.00000	66.94864			400,000,000,000.00	4,000,000	4,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	59.89180	100.00000	59.74671			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			100.00000	17.91032	100.00000	17.87090			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.52353	100.00000	9.50046			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.32346	2.60000	102.31020			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247		18,000,000,000,000.00	180,000,000	180,000,000.00	
IVA244	On	01/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	59.40247	100.00000	59.25856			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.46765	100.00000	9.44471			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.78553	100.00000	26.72065			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.21524	100.00000	9.17472			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF001	On	10/01/2013	Spot Bond			100.00000	75.71803	100.00000	75.40644			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	45.63538	100.00000	45.43470			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	57.38773	100.00000	57.24870			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	57.05020	100.00000	56.91199			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	71.25230	100.00000	71.12132			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	73.17696	100.00000	73.01675			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	69.83062	100.00000	69.70225			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	64.22644	100.00000	64.08429			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.79145	100.00000	16.75449			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	38.44917	100.00000	38.35602			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.55046	100.00000	16.51038		280,000,000,000.00	280,000,000,000.00	2,800,000	2,700,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	95.08659	100.00000	94.85007			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
MAQ014	On	02/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ018On	11/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070		45,300,000,000,000.00	453,000,000	344,000,000.00	
MAQ020On	02/08/2013	Spot Bond			100.00000	48.62932	100.00000	45.23490		26,000,000,000,000.00	260,000,000	260,000,000.00	
MBC16 On	24/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	57.86548	100.00000	57.72531			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	28.29564	100.00000	28.22709			0.00	0	0.00
MBF021 On	18/08/2012	Spot Bond			100.00000	99.06287	100.00000	98.80011			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	64.84572	100.00000	64.68864		3,200,000,000,000.00	32,000,000	2,000,000.00	
MBF025 On	26/05/2014	Spot Bond			100.00000	31.24109	100.00000	31.16540		100,000,000,000.00	1,000,000	1,000,000.00	
MBF026 On	05/10/2012	Spot Bond			100.00000	87.38586	100.00000	87.18025			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.71891	100.00000	20.66871			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.92406	100.00000	16.87122		120,000,000,000.00	1,200,000	133,650,000.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	82.91703	100.00000	82.73400			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	83.01929	100.00000	82.83562			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	38.35280	100.00000	38.25990			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	86.01052	100.00000	85.81188			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	97.42752	100.00000	97.17446			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.37706	100.00000	38.28409			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19UOn	18/02/2013	Spot Bond			100.00000	64.81178	100.00000	66.27959			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.50141	100.00000	32.08886			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.02304	100.00000	27.95515			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.48669	100.00000	15.44918			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.71929	100.00000	16.67878			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.93373	100.00000	3.92420			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.60384	100.00000	9.58057			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.05181	8.00000	108.02865			96,000,000.00	12,000	151,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	92.35096	100.00000	92.12350			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.90065	100.00000	22.84517			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.16117	100.00000	25.10549			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.21831	100.00000	25.16250			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.58968	100.00000	12.56181			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.35752	100.00000	8.33912			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.22282	100.00000	8.20472			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.89050	8.59000	102.86685			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.82195	9.34000	100.79694			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.87974	10.01000	100.85297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014	Spot Bond			100.00000	23.84227	100.00000	23.78950			100,000,000,000.00	1,000,000	88,600,000.00
MFS1A1	On	20/12/2015	Spot Bond			100.00000	13.14114	100.00000	13.10931			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	8.04636	100.00000	8.02687			5,994,000,000,000.00	59,940,000	29,970,000.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	11.67161	100.00000	11.64333			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	19.07141	100.00000	19.02943			2,100,000,000,000.00	21,000,000	39,300,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.71304	100.00000	17.65774			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.61018	8.78500	101.58632			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	64.38059	100.00000	64.22462			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.46382	8.00000	103.44165			192,000,000.00	24,000	10,672,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.51211	100.00000	29.44715			5,400,000,000.00	54,000	4,874,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.29822	100.00000	18.25793			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.35048	100.00000	12.32329			1,800,000,000.00	18,000	4,211,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	43.92616	100.00000	43.82894			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.67258	100.00000	5.65884			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07789	100.00000	0.07771			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	5.94274	100.00000	5.92834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On	14/08/2020	Spot Bond			100.00000	6.01642	100.00000	6.00185			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.09010	100.00000	6.07534			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.14904	100.00000	6.13415			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.24728	100.00000	6.23215			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.29640	100.00000	6.28114			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.35534	100.00000	6.33995			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.50270	100.00000	6.48695			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.60094	100.00000	6.58495			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.70900	100.00000	6.69274			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.80724	100.00000	6.79075			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.85636	100.00000	6.83975			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.44579	100.00000	7.42776			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.13346	100.00000	8.11375			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.07789	100.00000	0.07771			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.07789	100.00000	0.07771			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	26.85740	100.00000	26.79233		150,000,000,000.00	0.00	1,500,000	500,000.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.13318	100.00000	19.08683			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	17.71139	100.00000	17.66848			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On	21/02/2017			100.00000	9.95819	100.00000	9.93407			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	93.87898	100.00000	93.64369			0.00	0	300,000.00
NBK2A	On	15/09/2015			100.00000	21.72804	100.00000	21.68020		7,200,000,000.00		72,000	22,792,000.00
NBK2B	On	15/09/2015			100.00000	14.62869	100.00000	14.59325			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	16.16894	100.00000	16.13334		2,900,000,000.00		29,000	6,933,000.00
NBK4	On	28/10/2024			100.00000	0.02090	100.00000	0.02086			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	57.21993	100.00000	57.08131			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	22.46932	100.00000	22.41959			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	16.00663	100.00000	15.96785			0.00	0	500,000.00
NBK7B	On	19/04/2020			100.00000	8.18502	100.00000	8.16520			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	35.74107	100.00000	35.66240			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	29.18508	100.00000	29.11437			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	17.44166	100.00000	17.40326		5,900,000,000.00		59,000	11,378,000.00
NBK9B	On	23/03/2016			100.00000	11.30076	100.00000	11.27338			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	71.57381	100.00000	71.41353			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	83.69215	100.00000	83.50492			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	63.65038	100.00000	63.49619			0.00	0	0.00
NCLN43	On	28/08/2014			100.00000	24.02524	100.00000	23.97979			0.00	0	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	39.97254	100.00000	39.89691			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	22.91425	100.00000	22.87089			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	21.73082	100.00000	21.68970			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	18.56436	100.00000	18.51939			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	62.67630	100.00000	62.52446			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	60.74171	100.00000	60.59456			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	60.55674	100.00000	60.41004			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	60.55674	100.00000	60.41004			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	60.55674	100.00000	60.41004			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.34291	100.00000	17.30090			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.77500	100.00000	16.73437			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.43332	100.00000	16.39350			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.09053	100.00000	18.04669			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.05366	100.00000	10.03464			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.24330	100.00000	14.20880			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.90249	100.00000	9.88375			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.23254	100.00000	12.20291			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.86648	100.00000	12.83531			0.00	0	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		Spot Bond	100.00000	12.16272	100.00000	12.13326			2,800,000,000,000.00	28,000,000	14,000,000.00
NCLN67	On	13/07/2016		Spot Bond	100.00000	11.81127	100.00000	11.78267			0.00	0	0.00
NCLN68	On	30/01/2013		Spot Bond	100.00000	89.15839	100.00000	89.01754			0.00	0	0.00
NCLN69	On	27/05/2016		Spot Bond	100.00000	7.16574	100.00000	7.15215			0.00	0	0.00
NCLN70	On	30/08/2013		Spot Bond	100.00000	44.06275	100.00000	43.95600			0.00	0	0.00
NCLN71	On	17/03/2014		Spot Bond	100.00000	28.83641	100.00000	28.77932			0.00	0	0.00
NCLN72	On	17/03/2014		Spot Bond	100.00000	28.75890	100.00000	28.70197			0.00	0	0.00
NCLN73	On	03/07/2015		Spot Bond	100.00000	17.39564	100.00000	17.31831			0.00	0	0.00
NED10	On	15/08/2012		Spot Bond	100.00000	99.82049	100.00000	99.55359			0.00	0	0.00
NED11	On	17/09/2015		Spot Bond	100.00000	21.61958	100.00000	21.57199			0.00	0	0.00
NED12A	On	14/12/2012		Spot Bond	100.00000	92.06685	100.00000	91.84064			0.00	0	0.00
NED12B	On	14/12/2012		Spot Bond	100.00000	77.72136	100.00000	77.56434			0.00	0	0.00
NED6	On	20/09/2013		Spot Bond	100.00000	49.76435	100.00000	49.65480			0.00	0	500,000.00
NED8	On	08/02/2014		Spot Bond	100.00000	40.25281	100.00000	40.16324			3,600,000,000.00	36,000	6,225,000.00
NED9	On	06/07/2017		Spot Bond	100.00000	8.01749	100.00000	7.99807			0.00	0	0.00
NEDH1A	On	20/11/2018		Spot Bond	100.00000	18.43137	100.00000	18.39079			0.00	0	0.00
NEDH1B	On	20/11/2018		Spot Bond	100.00000	12.91599	100.00000	12.88470			0.00	0	0.00
NET41	On	16/02/2013		Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	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	97.59358	100.00000	97.33333			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.29411	100.00000	9.27331			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.78528	100.00000	9.76374			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.68464	100.00000	12.65391			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.42608	6.82500	101.40744			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.37600	6.58500	101.35801			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	65.32498	100.00000	65.16673			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.48492	100.00000	17.43034			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.92547	100.00000	12.89415			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.44695	6.92500	101.42803			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	65.53673	100.00000	65.37796			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	17.67330	100.00000	17.61813			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	13.16629	100.00000	13.13439			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	101.53040	7.32500	101.51038			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	65.81907	100.00000	65.65962			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	18.02033	100.00000	17.96407			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	97.69896	100.00000	97.44453			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	65.84554	100.00000	65.68603			0.00	0	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	97.84308	100.00000	97.58829			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	66.08082	100.00000	65.92074			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	97.91514	100.00000	97.66016			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	66.37493	100.00000	66.21413			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	66.75726	100.00000	66.59554			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.74596	100.00000	10.71992			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.71605	8.21500	101.69357			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	51.52453	100.00000	51.40976			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	35.79716	100.00000	35.71837		400,000,000,000.00		4,000,000	125,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	14.76613	100.00000	14.73345			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.25823	100.00000	15.22464		2,400,000,000.00		24,000	1,264,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.18413	100.00000	7.16804			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.24209	100.00000	14.21057			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	57.28716	100.00000	57.14838			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	27.90799	100.00000	27.84038			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	27.75866	100.00000	27.69142			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.39674	100.00000	11.36914			0.00	0	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	19.30950	100.00000	19.26272			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	46.85823	100.00000	46.65217			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	9.25595	100.00000	9.21524			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	11.70296	100.00000	11.67461			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	11.75256	100.00000	11.72409			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	11.78231	100.00000	11.75377			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	12.49656	100.00000	12.46628			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	13.29015	100.00000	13.25796			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	18.25015	100.00000	18.20593			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	17.86427	100.00000	17.82473			6,000,000,000.00	60,000	108,085,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	55.73734	100.00000	55.60231			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	27.41953	100.00000	27.35311			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	55.66288	100.00000	55.52804			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	27.21858	100.00000	27.15264			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	11.58070	100.00000	11.55264			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	83.06366	100.00000	82.87948			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.02409	100.00000	4.00640			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	83.39824	100.00000	83.21332			0.00	0	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	11.65408	100.00000	11.63203			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	17.75917	100.00000	17.71614			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.12926	100.00000	4.11926			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	60.87848	100.00000	60.68633			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	99.10376	100.00000	98.84296			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	29.98195	100.00000	29.90932			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	77.43162	100.00000	77.27551			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	91.80673	100.00000	91.58171			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	61.60591	100.00000	61.45667			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	61.77239	100.00000	61.62275			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	42.45052	100.00000	42.34768			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	91.85194	100.00000	91.62682			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	30.13473	100.00000	30.06173			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	77.59937	100.00000	77.44292			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	62.04986	100.00000	61.89955			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	42.52697	100.00000	42.42395			0.00	0	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	91.93106	100.00000	91.70574			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	30.47623	100.00000	30.40240			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	62.54932	100.00000	62.39779			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	92.13450	100.00000	91.90868			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	30.85369	100.00000	30.77894			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	62.99327	100.00000	62.84066			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	32.42009	100.00000	32.34155		60,000,000,000.00		600,000	300,000.00
PRP1A3	On	01/10/2012			100.00000	88.24201	100.00000	88.03241			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	88.26374	100.00000	88.05408			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	88.35064	100.00000	88.14078			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.12639	100.00000	18.08649			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00195	100.00000	0.00195			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			5.53000	127.76590	5.50000	127.84328		170,715,634,600,000.00		870,820,000	26,135,215,000.00
R158P	On	15/09/2015			100.00000	8.05617	100.00000	8.03844			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.58052	100.00000	3.57264			0.00	0	0.00
R179	On	01/08/2013			100.00000	50.66547	100.00000	50.55395			0.00	0	0.00
R186	On	21/12/2026			7.36000	128.89504	7.33000	129.18318		87,711,958,258,880.00		917,385,633	10,903,660,199.00

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	0.00087	100.00000	0.00087			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00038			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.74404	86.71036	218.73831	86.36014		874,976,160,000.00	4,000,000	1,167,168,937.00	
R197	On	07/12/2023	Spot Bond			1.53000	268.90912	1.55000	268.40974		254,112,039,000.00	166,086,300	125,858,889.00	
R201	On	21/12/2014	Spot Bond			4.97500	109.46073	4.91000	109.59769		13,462,608,700,000.00	706,052,000	3,487,360,000.00	
R202	On	07/12/2033	Spot Bond			2.14000	196.99006	2.14000	196.97344		484,973,648,000.00	226,623,200	1,179,081,550.00	
R2023	On	28/02/2023	Spot Bond			8.00000	100.75731	8.00000	100.70087		7,768,277,120,000.00	971,034,640	3,128,386,000.00	
R203	On	15/09/2017	Spot Bond			5.92000	113.37982	5.91000	113.40805		28,755,506,080,000.00	857,349,000	6,736,965,000.00	
R204	On	21/12/2018	Spot Bond			6.21500	110.29020	6.21000	110.29922		14,844,030,300,000.00	388,420,000	5,857,176,387.00	
R2048	On	28/02/2048	Spot Bond			8.75000	102.68621	8.75000	102.61644		6,641,145,000,000.00	758,988,000	1,116,988,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	27.80585	100.00000	27.73849		0.00	0	0.00	
R206	On	15/01/2014	Spot Bond			5.06000	103.80602	5.05000	103.80597		7,993,838,600,000.00	579,810,000	2,091,565,414.00	
R207	On	15/01/2020	Spot Bond			6.48500	104.90480	6.48000	104.91656		92,147,410,407,910.00	209,315,406	6,626,741,000.00	
R208	On	31/03/2021	Spot Bond			6.64500	103.04991	6.63000	103.12950		15,769,023,570,000.00	373,066,000	9,258,244,064.00	
R209	On	31/03/2036	Spot Bond			7.98500	83.87311	7.96000	84.08168		31,270,010,590,000.00	916,094,000	8,687,410,000.00	
R210	On	31/03/2028	Spot Bond			1.95000	151.21087	1.98000	150.61700		125,231,535,000.00	64,221,300	174,599,500.00	
R211	On	31/01/2017	Spot Bond			0.55000	121.14270	0.55000	121.13772		10,831,205,000.00	19,693,100	1,592,693,100.00	
R212	On	31/01/2022	Spot Bond			1.50500	123.49105	1.50500	123.48280		1,863,146,204,500.00	237,970,900	1,683,560,696.00	

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			7.79500	95.30560	7.77000	95.51574			18,725,656,711,735.00	402,265,133	3,327,783,133.00
R214	On	28/02/2041	Spot Bond			6.50000	102.82248	6.50000	102.80472			9,477,591,500,000.00	458,091,000	5,354,974,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	61.17656	100.00000	61.04190			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.78437	100.00000	40.69460			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.18958	100.00000	27.12973			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.12639	100.00000	18.08649			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.08426	100.00000	12.05766			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.05617	100.00000	8.03844			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.37078	100.00000	5.35896			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.58052	100.00000	3.57264			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	49.32228	100.00000	49.21312			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.88152	100.00000	32.80874			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.92101	100.00000	21.87250			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.61401	100.00000	14.58166			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.74267	100.00000	9.72111			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.49511	100.00000	6.48074			0.00	0	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	4.33008	100.00000	4.32049			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.88672	100.00000	2.88033			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.92448	100.00000	1.92022			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.28299	100.00000	1.28015			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.85532	100.00000	0.85343			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.57022	100.00000	0.56895			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.38014	100.00000	0.37930			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25343	100.00000	0.25287			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16895	100.00000	0.16858			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11264	100.00000	0.11239			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07509	100.00000	0.07492			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05006	100.00000	0.04995			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03337	100.00000	0.03330			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02225	100.00000	0.02220			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01483	100.00000	0.01480			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00989	100.00000	0.00987			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00659	100.00000	0.00658			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00439	100.00000	0.00439			0.00	0	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	0.00293	100.00000	0.00292			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00195	100.00000	0.00195			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00130	100.00000	0.00130			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00087	100.00000	0.00087			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00058	100.00000	0.00058			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00038			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	33.06954	100.00000	32.98943			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	58.06157	100.00000	57.92091			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.18235	100.00000	13.15042			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.07986	100.00000	19.02029			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.84452	100.00000	1.83641			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	94.61971	100.00000	94.38077			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	93.39950	100.00000	93.16717			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	62.37848	100.00000	62.18374			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	62.24858	100.00000	62.04993			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.43578	100.00000	16.39596			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	95.10791	100.00000	94.86774			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	91.62390	100.00000	91.40097			0.00	0	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	85.06237	100.00000	84.86772			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	20.56422	100.00000	20.51440			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.75887	5.87500	102.74280			0.00	0	0.00
RES09	On	14/08/2012	Spot Bond			100.00000	100.99314	100.00000	100.72239			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	31.07560	100.00000	31.00031			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	65.94885	100.00000	65.78908			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	66.32292	100.00000	66.16225			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	27.27516	100.00000	27.20909			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.43133	100.00000	14.40276			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.73699	100.00000	11.70856			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.46565	100.00000	13.43303			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.46565	100.00000	13.43303			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	48.96957	100.00000	48.75422			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	32.44423	100.00000	32.36563			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.58378	100.00000	24.53511			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	24.97007	100.00000	24.90958			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.22557	5.25000	100.21145			0.00	0	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	0.44581	100.00000	0.44474			0.00	0	0.00
RPP02UOn	12/09/2012	Spot Bond				100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond				100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond				100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond				100.00000	86.14232	100.00000	85.98131			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond				100.00000	12.74276	100.00000	12.71455			1,500,000,000.00	15,000	5,766,000.00
SBC2	On 28/04/2016	Spot Bond				100.00000	7.57144	100.00000	7.55708			0.00	0	0.00
SBC3	On 06/09/2012	Spot Bond				100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond				100.00000	98.35526	100.00000	98.09711			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond				100.00000	15.50117	100.00000	15.46704			0.00	0	23,600,000.00
SBK13	On 24/11/2016	Spot Bond				100.00000	11.81721	100.00000	11.78858			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond				8.00000	108.82267	8.00000	108.79935			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond				100.00000	7.36216	100.00000	7.34433			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond				100.00000	8.75774	100.00000	8.73651			5,600,000,000,000.00	56,000,000	28,000,000.00
SBK17	On 31/07/2024	Spot Bond				100.00000	0.00375	100.00000	0.00374			0.00	0	200,000.00
SBK7	On 24/05/2015	Spot Bond				100.00000	20.72015	100.00000	20.67453			2,300,000,000.00	23,000	19,346,000.00
SBK8	On 10/04/2013	Spot Bond				100.00000	63.78279	100.00000	63.64163			0.00	0	300,000.00
SBK9	On 10/04/2018	Spot Bond				100.00000	11.85318	100.00000	11.82695			1,500,000,000.00	15,000	7,459,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK11	On	09/04/2014	Spot Bond			5.75000	122.45249	5.75000	122.43033			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.87401	100.00000	43.77743			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	61.37448	100.00000	61.23864			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	63.69441	100.00000	63.55421			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	12.81596	100.00000	12.78774			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.55097	100.00000	25.49473			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	63.77001	100.00000	63.62888			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.87372	100.00000	8.85222			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.66118	100.00000	31.58447			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.47201	100.00000	23.41514			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.33087	100.00000	10.30584			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	60.04194	100.00000	59.89649			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	36.89643	100.00000	36.80705			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13	On	22/09/2017	Spot Bond			100.00000	13.49061	100.00000	13.46092			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.22212	100.00000	32.67958			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.90504	100.00000	9.88104			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.33600	100.00000	8.31581			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.85154	100.00000	0.84966			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.81317	100.00000	8.79182			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.31447	100.00000	11.28942			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.26349	10.05000	102.23623			0.00	0	300,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	6.58889	100.00000	6.56832			0.00	0	1,100,000.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.59521	100.00000	17.55259		470,000,000,000.00	4,700,000	4,700,000	7,800,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.50849	100.00000	9.47881			0.00	0	800,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.23136	100.00000	8.20565			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.14631	8.00000	107.13099		16,752,000,000.00	2,094,000	2,094,000	5,679,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.65362	100.00000	9.63237			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.37548	100.00000	10.35263		2,100,000,000.00	21,000	21,000	1,545,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	67.92554	100.00000	67.77603			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.92800	100.00000	15.89293		3,700,000,000.00	37,000	37,000	4,806,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	58.69772	100.00000	58.56698			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.30557	100.00000	6.29161			0.00	0	1,600,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.11449	100.00000	5.10323			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.47413	100.00000	11.44633			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	76.15852	100.00000	76.01536			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.56070	100.00000	2.55449			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04104	100.00000	0.04094			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.40493	6.50000	100.39317			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.33656	100.00000	11.30909			200,000,000,000.00	2,000,000	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	59.92996	100.00000	59.78478			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.37498	100.00000	17.33289			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.14817	100.00000	10.12360			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.07132	8.75000	102.05529			4,147,500,000.00	474,000	237,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.55146	100.00000	53.43229			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	17.66800	100.00000	17.62868			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	54.35326	100.00000	54.23296			160,000,000,000.00	1,600,000	400,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	12.81596	100.00000	12.78774			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	23.33053	100.00000	23.27402			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.98819	100.00000	10.96157			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.46414	100.00000	14.42909		300,000,000,000.00	3,000,000	900,000.00	
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.55415	100.00000	9.53100			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.37530	100.00000	14.34349			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.53292	100.00000	16.48130			0.00	0	5,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.50767	100.00000	10.48221			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.05860	100.00000	10.03423			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.88318	100.00000	9.85234			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	8.88933	100.00000	8.86641			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.11364	6.75000	102.09043			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.53542	100.00000	22.50002			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.44610	7.25000	100.42666			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.26331	100.00000	9.23438			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	99.88557	8.75000	99.82856			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	103.18501	13.50000	103.09518			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN831	On	19/08/2012	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
SYN833 On	25/08/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	64.98492	100.00000	64.84070			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913 On	19/07/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	46.36073	100.00000	46.25784			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN932 On	17/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN934	On	01/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.45118	100.00000	23.39927			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	11.97980	100.00000	11.95329			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	29.85508	100.00000	29.78936			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.68606	100.00000	35.60751			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.94455	6.27500	99.92764			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	57.82029	100.00000	57.68022			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	56.98494	100.00000	56.84689			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.34985	100.00000	14.31509			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.57488	8.00000	102.55301			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.07076	6.27000	101.05368			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	30.16899	100.00000	30.10926			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.82046	100.00000	44.68053			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS98	On	14/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.37191	100.00000	7.34890			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.58482	100.00000	7.56114			80,000,000,000.00	800,000	200,000.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.18280	100.00000	8.16479			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.04257	100.00000	8.01746			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.02194	100.00000	8.99378			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.06718	100.00000	13.02639			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	84.80299	100.00000	84.60938			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	10.85868	100.00000	10.83238			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	84.74139	100.00000	84.54792			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	85.58289	100.00000	85.38750			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	84.91783	100.00000	84.72396			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	85.14753	100.00000	84.95313			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.63939	100.00000	6.62331			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.11175	100.00000	7.09452			26,000,000,000.00	260,000	130,000.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.42666	100.00000	7.40868			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.05649	100.00000	8.03697			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.47637	100.00000	8.45583			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.92712	100.00000	12.89580			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.56498	100.00000	10.53939			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.64039	100.00000	12.60977			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.80804	100.00000	10.78186			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.26921	100.00000	7.25160			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.37418	100.00000	7.35631			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.42666	100.00000	7.40868			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.64600	100.00000	10.62022			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	10.80804	100.00000	10.78186			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.36507	100.00000	11.33754			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	7.95152	100.00000	7.93226			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.36507	100.00000	11.33754			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.17528	100.00000	12.14579			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.00122	100.00000	8.97942			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	12.12465	100.00000	12.09528			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	16.17574	100.00000	16.13656			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	13.20004	100.00000	13.16807			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.32765	100.00000	16.28810			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	40.94858	100.00000	40.84938			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.50434	100.00000	24.45011			2,500,000,000.00	25,000	3,854,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.69438	6.00000	102.67803			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.42077	100.00000	12.39343			6,300,000,000.00	63,000	1,014,137,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.51389	100.00000	14.48194			195,200,000,000.00	1,952,000	350,198,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.26618	100.00000	13.23698			1,354,600,000,000.00	13,546,000	164,901,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.87642	100.00000	13.84553			400,000,000,000.00	4,000,000	150,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.73376	100.00000	10.71014			7,700,000,000.00	77,000	32,226,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.18757	10.00000	100.16075			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.18290	9.75000	100.15674			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.18238	100.00000	10.15612			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On	07/03/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	59.99914	100.00000	59.88531			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.24187	100.00000	15.20832			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	81.55929	100.00000	81.38649			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.02244	100.00000	27.95455			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.59012	100.00000	11.56204			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.77398	100.00000	17.73093			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.58540	100.00000	15.55110			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	81.07672	100.00000	99.72899			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	37.49105	100.00000	46.75028			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	81.10168	100.00000	101.26856			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.80479	100.00000	46.69612			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	81.19153	100.00000	101.38076			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	37.89444	100.00000	47.25330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	16.68572	100.00000	16.63362			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.67866	100.00000	10.64532			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.07712	100.00000	8.05190			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	71.59796	100.00000	71.46212			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	97.25454	100.00000	97.00323			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.74270	100.00000	11.72048			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.52749	100.00000	18.48671			19,600,000,000.00	196,000	66,096,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.79725	100.00000	10.77319			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.86628	100.00000	19.82256			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.36958	100.00000	12.34236			0.00	0	18,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.88875	100.00000	10.86479			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.68624	100.00000	10.66273			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.59624	100.00000	10.57292			200,000,000,000.00	2,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	42.16705	100.00000	42.07473			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	34.44761	100.00000	34.37137			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.54595	100.00000	9.52494			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.28844	100.00000	26.23026			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.47839	100.00000	21.43111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	7.46807	100.00000	7.45154			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.33126	100.00000	15.29752			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.52494	100.00000	9.50397			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.30412	100.00000	0.30345			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.96098	100.00000	5.94970			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02400	100.00000	0.02396			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	5.96098	100.00000	5.94970			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.33798	100.00000	16.30698			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.52327	100.00000	14.49572			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.74507	100.00000	13.71899			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.74507	100.00000	13.71899			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.19601	100.00000	12.17293			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.19601	100.00000	12.17293			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.86541	100.00000	10.84485			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.28475	100.00000	10.26530			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.26164	100.00000	7.24786			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.10404	100.00000	6.09204			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.73128	100.00000	5.72000			0.00	0	0.00
Total for j-Bonds :											874,183,679,680,025.00	,962,846,812	107,940,180,047.00	
Grand Total:											'4,193,838,086,668.00	162,952,464	07,941,601,224.00	