



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 08/10/2012

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	14/12/2012	Foreign Exchange Future			8.97010	8.97010	8.73700	8.73700		16.58	309,459,479.90	34,499	325,850.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			948.10060	0.94810	1,175.395	16.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			11.10060	0.01110	5.295	16.48	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			805.81720	0.80582	1,028.337	15.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			18.81720	0.01882	8.237	15.71	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			760.23390	0.76023	979.648	15.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			23.23390	0.02323	9.548	15.45	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			73.59440	0.07359	109.990	19.29	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			836.59440	0.83659	639.890	19.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			22.25620	0.02226	32.793	23.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,685.25620	1.68526	1,462.693	23.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			9.58080	0.00958	14.733	26.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,372.58080	2.37258	2,144.633	26.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			0.00000	0.00000	176.321	17.79	176,321.30	1,000	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			0.00000	0.00000	406.221	17.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			111.53730	0.11154	168.002	17.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			604.53730	0.60454	427.902	17.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			108.06340	0.10806	162.684	18.03	325,367.80	2,000	9,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			621.06340	0.62106	442.584	18.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			162.90800	0.16291	243.573	16.82	1,461,436.20	6,000	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			425.90800	0.42591	273.473	16.82	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			160.21620	0.16022	239.676	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			433.21620	0.43322	279.576	16.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			137.96350	0.13796	207.235	17.31	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			500.96350	0.50096	337.135	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			246.92020	0.24692	370.204	16.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			259.92020	0.25992	150.104	16.15	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			227.30190	0.22730	341.179	16.26	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			290.30190	0.29030	171.079	16.26	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			192.46090	0.19246	288.090	16.47	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			355.46090	0.35546	217.990	16.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			376.18480	0.37618	539.821	15.62	8,097.32	15	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			139.18480	0.13918	69.721	15.62	174,303.00	2,500	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			319.43270	0.31943	467.186	15.84	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			182.43270	0.18243	97.086	15.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			269.45440	0.26945	400.891	16.05	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			232.45440	0.23245	130.791	16.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			510.18720	0.51019	702.122	15.20	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			73.18720	0.07319	32.022	15.20	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			495.58560	0.49559	684.981	15.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			78.58560	0.07859	34.881	15.24	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			474.17280	0.47417	659.621	15.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			87.17280	0.08717	39.521	15.31	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			715.45770	0.71546	931.176	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			28.45770	0.02846	11.076	15.19	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			671.58330	0.67158	883.727	15.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			34.58330	0.03458	13.627	15.13	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			547.80040	0.54780	745.744	15.09	0.00	0	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	8.25	Put			60.80040	0.06080	25.644	15.09	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			9.08590	9.08590	8.84690	8.84690		17.89	8,867,838.40	976	34,906.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			92.43570	0.09244	127.256	22.85	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,795.53570	1.79554	1,591.356	22.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			74.78650	0.07479	103.551	23.86	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,077.88650	2.07789	1,867.651	23.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			248.35690	0.24836	337.478	18.74	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			751.45690	0.75146	601.578	18.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			207.04750	0.20705	282.418	19.42	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			910.14750	0.91015	746.518	19.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			119.91370	0.11991	165.319	21.68	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,473.01370	1.47301	1,279.419	21.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			443.99580	0.44400	585.640	16.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			347.09580	0.34710	249.740	16.74	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			401.90820	0.40191	534.090	17.07	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			405.00820	0.40501	298.190	17.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			314.91310	0.31491	423.785	17.89	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			568.01310	0.56801	437.885	17.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			921.75190	0.92175	1,140.290	16.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			74.85190	0.07485	54.390	16.30	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			842.19260	0.84219	1,052.288	16.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			95.29260	0.09529	66.388	16.12	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			9.19100	9.19100	8.94590	8.94590		18.21	35,100,429.00	3,819	12,466.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			594.40190	0.59440	742.348	16.84	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			408.50190	0.40850	311.348	16.84	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			603.29220	0.60329	753.288	16.79	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			397.39220	0.39739	302.288	16.79	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			598.82920	0.59883	747.589	16.80	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			402.92920	0.40293	306.589	16.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.35960	9.35960	9.10570	9.10570		18.82	0.00	0	542.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			757.39530	0.75740	902.549	17.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			651.69530	0.65170	542.948	17.83	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,302.81940	1.30282	1,525.079	16.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			197.11940	0.19712	165.479	16.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.51000	9.51000	9.26180	9.26180		19.07	951,000.00	100	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,614.93020	1.61493	1,816.395	16.73	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			353.13020	0.35313	306.395	16.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.13600	10.13600	9.91050	9.91050		19.99	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.97010	8.97010	8.73700	8.73700		16.58	98,671.10	11	1,333.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			50,862.00820	0.50862	70,188.008	15.17	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			7,162.00820	0.07162	3,178.008	15.17	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			32,405.74550	0.32406	46,951.336	15.43	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			17,705.74550	0.17706	8,941.336	15.43	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			9.08590	9.08590	8.84690	8.84690		17.89	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			47,129.34400	0.47129	61,874.387	16.54	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			31,439.34400	0.31439	22,284.386	16.54	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			9.19100	9.19100	8.94590	8.94590		18.21	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			60,329.21630	0.60329	75,328.770	16.79	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			39,739.21630	0.39739	30,228.770	16.79	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			59,882.91640	0.59883	74,758.926	16.80	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			40,292.91640	0.40293	30,658.926	16.80	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			59,440.19500	0.59440	74,234.782	16.84	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			40,850.19500	0.40850	31,134.782	16.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			14.37570	14.37570	14.14160	14.14160		14.35	15,554,507.40	1,082	8,359.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,897.66760	1.89767	2,129.992	16.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			6.06760	0.00607	4.292	16.76	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			839.47500	0.83948	1,047.425	13.64	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			67.87500	0.06787	41.725	13.64	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			696.82530	0.69683	888.204	13.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			105.22530	0.10523	62.504	13.37	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			591.52210	0.59152	764.389	13.30	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			149.92210	0.14992	88.689	13.30	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			440.12960	0.44013	587.031	13.70	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			248.52960	0.24853	161.331	13.70	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			320.52080	0.32052	439.403	14.11	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			378.92080	0.37892	263.703	14.11	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			14.55810	14.55810	14.31540	14.31540		14.85	363,952.50	25	4,540.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			519.11790	0.51912	642.589	14.60	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			603.71790	0.60372	484.489	14.60	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			982.31940	0.98232	1,172.805	13.42	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			196.91940	0.19692	144.705	13.42	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			870.12080	0.87012	1,046.894	13.53	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			254.72080	0.25472	188.794	13.53	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			753.21000	0.75321	912.821	13.77	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			337.81000	0.33781	254.721	13.77	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.72370	14.72370	14.47160	14.47160		15.24	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			1,037.43070	1.03743	1,226.014	13.98	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			355.83070	0.35583	292.314	13.98	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,031.69670	1.03170	1,219.289	13.99	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			360.09670	0.36010	295.589	13.99	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,025.99070	1.02599	1,212.587	13.99	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			364.39070	0.36439	298.887	13.99	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			0.00000	0.00000	2,759.978	15.21	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			0.00000	0.00000	36.278	15.21	50,716.08	1,398	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			0.00000	0.00000	1,838.466	14.00	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			0.00000	0.00000	114.766	14.00	80,221.78	699	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11480	0.11480	0.11110	0.11110		16.35	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			389.19060	0.00389	610.647	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			279.19060	0.00279	130.647	16.35	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11640	0.11640	0.11260	0.11260		20.29	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,275.09300	0.02275	2,648.925	18.71	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			15.09300	0.00015	8.925	18.71	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,369.28050	0.01369	1,707.285	18.37	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			109.28050	0.00109	67.285	18.37	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			694.04630	0.00694	935.399	18.62	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			434.04630	0.00434	295.400	18.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.64040	11.64040	11.41240	11.41240		13.85	9,137,714.00	785	74,463.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,914.30170	1.91430	2,141.720	18.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.90170	0.00190	1.320	18.43	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,566.13350	1.56613	1,792.919	16.69	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			3.73350	0.00373	2.519	16.69	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			220.96680	0.22097	341.271	13.41	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			308.56680	0.30857	200.871	13.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			534.15210	0.53415	726.942	12.34	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			71.75210	0.07175	36.542	12.34	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			497.32660	0.49733	682.524	12.21	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			84.92660	0.08493	42.124	12.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			428.36780	0.42837	599.481	12.23	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			115.96780	0.11597	59.081	12.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,122.38470	1.12238	1,346.528	14.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			9.98470	0.00998	6.128	14.45	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,025.94050	1.02594	1,247.952	13.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			13.54050	0.01354	7.552	13.95	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			638.25740	0.63826	845.418	12.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			45.85740	0.04586	25.018	12.66	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.80290	11.80290	11.56710	11.56710		14.65	20,560,651.80	1,742	11,558.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			745.87950	0.74588	940.822	12.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			148.77950	0.14878	107.922	12.98	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			0.00000	0.00000	227.839	16.93	6,288,348.12	27,600	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			0.00000	0.00000	1,064.939	16.93	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.95110	11.95110	11.70710	11.70710		15.19	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			765.97680	0.76598	953.075	13.68	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			298.87680	0.29888	241.975	13.68	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			760.50610	0.76051	946.556	13.69	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			303.40610	0.30341	245.456	13.69	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			755.07530	0.75508	940.069	13.70	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			307.97530	0.30798	248.969	13.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			12.19250	12.19250	11.93560	11.93560		15.64	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,108.99180	1.10899	1,312.365	13.99	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			373.39180	0.37339	319.865	13.99	0.00	0	0.00
2025	On	01/11/2012	Bond Future			110.20496	110.20496	111.53963	111.53963			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,549.63000	11.54963	10,214.960		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			11,539.63000	11.53963	10,204.960		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			11,529.63000	11.52963	10,194.960		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	01/11/2012	Bond Future			107.04105	107.04105	108.08062	108.08062			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,090.62000	9.09062	8,051.050		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			9,080.62000	9.08062	8,041.050		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			9,070.62000	9.07062	8,031.050		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	01/11/2012	Bond Future			117.31927	117.31927	117.31800	117.31800			0.00	0	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	Call			13,328.00000	13.32800	13,329.270		0.00	0	0.00
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			13,318.00000	13.31800	13,319.270		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			13,308.00000	13.30800	13,309.270		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	01/11/2012	Index Future			464.56600	464.56600	471.36700	471.36700			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			471.22400	471.22400	478.11700	478.11700			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			415.19600	415.19600	420.01800	420.01800			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			421.14700	421.14700	426.03200	426.03200			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			9.10360	9.10360	8.89790	8.89790		11.94	3,732,476.00	410	12,066.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			475.10890	0.47511	661.480	12.40	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			37.20890	0.03721	17.880	12.40	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.15520	9.15520	8.94470	8.94470		12.16	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			543.74960	0.54375	711.025	11.83	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			109.04960	0.10905	65.825	11.83	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.20380	9.20380	8.98790	8.98790			101,241.80	11	11.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			237.90000	0.23790	453.800		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			227.90000	0.22790	443.800		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			247.90000	0.24790	463.800		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.25970	9.25970	9.03660	9.03660		13.07	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			525.25480	0.52525	649.575	12.55	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			378.65480	0.37865	279.875	12.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			520.53420	0.52053	643.985	12.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			383.93420	0.38393	284.285	12.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			515.85450	0.51585	638.434	12.58	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			389.25450	0.38925	288.734	12.58	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.51580	9.51580	9.32330	9.32330		14.24	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			9.17570	9.17570	8.94130	8.94130		14.86	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			621.06300	0.62106	840.253	14.34	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			29.76300	0.02976	14.553	14.34	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			9.27240	9.27240	9.03230	9.03230		14.21	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			531.34190	0.53134	732.395	13.59	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			139.04190	0.13904	99.995	13.59	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			524.82620	0.52483	724.655	13.58	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			142.52620	0.14253	102.255	13.58	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			518.36710	0.51837	716.950	13.58	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			146.06710	0.14607	104.550	13.58	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.27640	0.27640	0.27440	0.27440			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.11540	0.11540	0.12200	0.12200			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00880	0.00880	0.00860	0.00860			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00620	0.00620	0.01200	0.01200			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.08400	0.08400	0.14140	0.14140			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00490	0.00490	0.00640	0.00640			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future					0.07420	0.07420			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.12430	0.12430	0.13060	0.13060			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.09020	0.09020	0.15350	0.15350			0.00	0	3,700.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	14/12/2012	Can-Do Future			0.00490	0.00490	0.08060	0.08060			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.06900	0.06900	0.07390	0.07390			0.00	0	32,250.00
CF CANIOn	14/12/2012	Can-Do Future			0.35250	0.35250	0.03000	0.03000			0.00	13,800	13,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.09900	0.09900	0.09980	0.09980			0.00	1,000	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.61680	9.61680	9.41790	9.41790		15.63	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			456.69540	0.45670	623.044	14.25	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			78.79540	0.07880	46.244	14.25	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.75800	9.75800	9.55330	9.55330		16.59	0.00	0	50.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			615.29070	0.61529	763.018	15.03	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			201.99070	0.20199	145.018	15.03	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			609.42060	0.60942	756.000	15.04	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			206.12060	0.20612	148.000	15.04	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			603.59790	0.60360	749.022	15.05	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			210.29790	0.21030	151.022	15.05	0.00	0	0.00
DABD On	08/10/2012	Any day expiry			11.57120	11.57120	11.30390	11.30390		12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.73	Call			573.90010	0.57390	841.200	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.73	Put			0.00010	0.00000	0.000	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.74	Call			563.90010	0.56390	831.200	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.74	Put			0.00010	0.00000	0.000	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.75	Call			553.90020	0.55390	821.200	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.75	Put			0.00020	0.00000	0.000	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.77	Call			533.90030	0.53390	801.200	12.99	0.00	0	0.00
DABD On	08/10/2012	Any day expiry	10.77	Put			0.00030	0.00000	0.000	12.99	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.91690	8.91690	8.68360	8.68360		16.60	0.00	10,000	10,000.00
DABE On	02/11/2012	Any day expiry	8.43	Call			306.66490	0.30666	499.631	15.32	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Put			53.06490	0.05306	12.731	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABE	On	02/11/2012	Any day expiry	8.44	Call			299.45620	0.29946	490.242	15.25	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			55.85620	0.05586	13.342	15.25	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			292.34700	0.29235	480.893	15.18	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			58.74700	0.05875	13.993	15.18	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			198.10010	0.19810	354.053	15.66	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			114.50010	0.11450	37.153	15.66	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry			7.28610	7.28610	7.14200	7.14200		24.40	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	6.99	Call			163.64710	0.16365	297.570	23.46	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	6.99	Put			11.64710	0.01165	1.470	23.46	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Call			155.03670	0.15504	287.771	23.27	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Put			13.03670	0.01304	1.671	23.27	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	7.01	Call			146.57010	0.14657	277.999	23.08	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.01	Put			14.57010	0.01457	1.899	23.08	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Call			72.38100	0.07238	182.740	21.18	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Put			40.38100	0.04038	6.640	21.18	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	7.13	Call			0.00000	0.00000	164.559	20.79	0.00	5,000	5,000.00
DABF	On	11/10/2012	Any day expiry	7.13	Put			0.00000	0.00000	8.459	20.79	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.92330	8.92330	8.68900	8.68900		16.39	0.00	15,000	15,000.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			278.67630	0.27868	456.562	15.07	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			79.67630	0.07968	23.262	15.07	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			272.20330	0.27220	448.052	15.10	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			83.20330	0.08320	24.752	15.10	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			265.82880	0.26583	439.612	15.14	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			86.82880	0.08683	26.312	15.14	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			163.53070	0.16353	294.678	15.74	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			174.53070	0.17453	71.378	15.74	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry			8.89000	8.89000	8.66030	8.66030		19.26	0.00	40,000	40,000.00
DABH	On	12/10/2012	Any day expiry	8.49	Call			192.44890	0.19245	401.947	22.47	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
DABH	On	12/10/2012	Any day expiry	8.49	Put			22.14890	0.02215	1.947	22.47	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Call			184.35100	0.18435	392.176	22.40	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Put			24.05100	0.02405	2.176	22.40	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Call			176.38620	0.17639	382.429	22.32	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Put			26.08620	0.02609	2.429	22.32	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.60	Call			111.65330	0.11165	296.264	21.61	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.60	Put			51.35330	0.05135	6.264	21.61	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.70	Call			61.39200	0.06139	206.257	20.83	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.70	Put			101.09200	0.10109	16.257	20.83	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.75	Call			45.37950	0.04538	165.094	20.44	0.00	0	20,000.00
DABH	On	12/10/2012	Any day expiry	8.75	Put			135.07950	0.13508	25.094	20.44	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry			7.28710	7.28710	7.14300	7.14300		17.55	0.00	23,000	23,000.00
DABI	On	12/10/2012	Any day expiry	6.99	Call			166.92170	0.16692	299.354	21.92	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	6.99	Put			13.92170	0.01392	2.254	21.92	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Call			158.47910	0.15848	289.647	21.77	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Put			15.47910	0.01548	2.547	21.77	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Call			150.18340	0.15018	279.976	21.63	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Put			17.18340	0.01718	2.876	21.63	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.11	Call			77.52460	0.07752	186.338	20.23	0.00	0	15,000.00
DABI	On	12/10/2012	Any day expiry	7.11	Put			44.52460	0.04452	9.238	20.23	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry			9.07160	9.07160	8.90000	8.90000		11.35	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.89	Call			0.00000	0.00000	193.638	13.53	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.89	Put			0.00000	0.00000	12.038	13.53	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Call			0.00000	0.00000	184.731	13.40	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Put			0.00000	0.00000	13.131	13.40	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Call			0.00000	0.00000	175.921	13.26	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Put			0.00000	0.00000	14.321	13.26	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Call			0.00000	0.00000	50.379	11.79	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Put			0.00000	0.00000	68.779	11.79	0.00	3,000	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On	11/10/2012	Any day expiry			11.52790	11.52790	11.30400	11.30400		22.48	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Call			269.37080	0.26937	487.914	14.14	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Put			5.37080	0.00537	0.014	14.14	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Call			260.00650	0.26001	477.918	14.13	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Put			6.00650	0.00601	0.018	14.13	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Call			250.70880	0.25071	467.923	14.11	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Put			6.70880	0.00671	0.023	14.11	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Call			232.33750	0.23234	447.938	14.07	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Put			8.33750	0.00834	0.038	14.07	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry			9.06950	9.06950	8.86710	8.86710		12.10	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Call			288.01310	0.28801	489.500	21.96	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Put			0.91310	0.00091	0.000	21.96	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Call			229.15770	0.22916	429.500	20.80	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Put			2.05770	0.00206	0.000	20.80	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Call			219.45750	0.21946	419.500	20.59	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Put			2.35750	0.00236	0.000	20.59	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Call			209.80110	0.20980	409.500	20.38	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Put			2.70110	0.00270	0.000	20.38	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.91440	8.91440	8.68140	8.68140		16.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,281.53920	1.28154	1,514.431	21.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.13920	0.00014	0.031	21.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			962.34070	0.96234	1,194.649	19.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.94070	0.00094	0.249	19.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			833.38930	0.83339	1,064.960	19.34	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			1.98930	0.00199	0.560	19.34	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			447.10430	0.44710	668.929	16.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			15.70430	0.01570	4.529	16.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			244.79970	0.24480	422.971	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			73.39970	0.07340	18.571	15.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			132.87090	0.13287	259.254	16.00	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			171.47090	0.17147	64.854	16.00	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.95240	8.95240	8.71850	8.71850		16.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			223.62080	0.22362	348.359	15.80	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			225.12080	0.22512	115.959	15.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,003.41330	1.00341	1,234.701	17.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			4.91330	0.00491	2.301	17.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			876.06090	0.87606	1,105.845	16.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			7.56090	0.00756	3.445	16.46	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			333.17260	0.33317	494.642	15.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			124.67260	0.12467	52.242	15.10	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.98700	8.98700	8.75310	8.75310		16.69	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			397.68590	0.39769	555.809	15.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			154.58590	0.15459	78.809	15.16	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			288.78690	0.28879	415.299	15.75	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			255.68690	0.25569	148.300	15.75	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,045.00740	1.04501	1,273.359	16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			11.90740	0.01191	6.359	16.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			920.43450	0.92043	1,146.191	16.11	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			17.33450	0.01733	9.191	16.11	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			9.02810	9.02810	8.79220	8.79220		19.06	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			361.84230	0.36184	495.036	16.12	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			289.64230	0.28964	186.936	16.12	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			420.22100	0.42022	567.640	15.72	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			228.02100	0.22802	139.540	15.72	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			415.06240	0.41506	561.269	15.75	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			232.86240	0.23286	143.170	15.75	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			409.95830	0.40996	554.968	15.78	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			237.75830	0.23776	146.868	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	7.85	Call			973.29230	0.97329	1,197.257	16.09	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			31.09230	0.03109	19.157	16.09	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			9.06180	9.06180	8.82410	8.82410		17.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			472.42500	0.47242	624.357	16.14	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			258.32500	0.25832	172.557	16.14	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			467.35350	0.46735	618.239	16.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			263.25350	0.26325	176.439	16.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			419.28230	0.41928	559.781	16.50	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			315.18230	0.31518	217.980	16.50	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,017.95630	1.01796	1,242.591	16.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			43.85630	0.04386	30.791	16.38	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			477.54550	0.47755	630.536	16.11	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			253.44550	0.25345	168.736	16.11	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			111.26102	111.26102	111.25973	111.25973			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			5,269.73000	5.26973	5,271.020		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			5,259.73000	5.25973	5,261.020		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			5,249.73000	5.24973	5,251.020		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.27467	84.81366	9.11939	86.06732			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			654.43000	0.65443	0.000		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	599.230		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.39152	85.99961	9.23095	87.26990			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			5,826.03000	5.82603	7,096.320		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			5,737.34000	5.73734	7,007.630		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			5,648.78000	5.64878	6,919.070		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	01/11/2012	GOVI			416.09200	416.09200	420.73400	420.73400			0.00	0	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			167,740.00000	16.77400	121,320.000		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			422.05500	422.05500	426.75800	426.75800			0.00	0	24.00
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			62,320.00000	6.23200	109,350.000		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			62,420.00000	6.24200	109,450.000		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			62,520.00000	6.25200	109,550.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.04200	190.04200	191.43700	191.43700			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			192.76600	192.76600	194.17900	194.17900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			518.59900	518.59900	520.40000	520.40000			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			525.87500	525.87500	527.70000	527.70000			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000				0.00	0	500.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			5.02000	94.98000	4.99000	95.01000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.94000	95.06000	4.91000	95.09000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.91000	95.09000	4.88000	95.12000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.87000	95.13000	4.82000	95.18000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.87000	95.13000	4.81000	95.19000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.90000	95.10000	4.82000	95.18000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.99000	95.01000	4.90000	95.10000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.10000	94.90000	5.02000	94.98000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.23000	94.77000	5.15000	94.85000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.38000	94.62000	5.31000	94.69000				0.00	0	0.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future			5.54000	94.46000	5.48000	94.52000				0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.33510	7.33510	7.19160	7.19160		11.59	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			570.43540	0.57044	709.237	12.43	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			8.83540	0.00884	4.137	12.43	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.38410	7.38410	7.23580	7.23580		13.66	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			449.80770	0.44981	573.157	13.39	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			104.00770	0.10401	79.057	13.39	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			442.58050	0.44258	565.326	13.38	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			106.78050	0.10678	81.226	13.38	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			435.79930	0.43580	557.541	13.36	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			109.99930	0.11000	83.440	13.36	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.46730	103.42647	7.17504	105.55904			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future	7.04	Put			1,004.85000	1.00485	3,137.420		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			930.01000	0.93001	3,062.580		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			855.24000	0.85524	2,987.810		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.55636	104.87267	7.25233	107.03395			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			1,544.78000	1.54478	3,706.060		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			1,471.36000	1.47136	3,632.640		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			1,398.01000	1.39801	3,559.290		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.63066	102.22925	7.31587	104.41861			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			1,969.19000	1.96919	4,158.550		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			1,896.97000	1.89697	4,086.330		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			1,824.81000	1.82481	4,014.170		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.52890	122.71772	5.41592	123.05100		2.15	0.00	0	14,429.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,096.51000	1.09651	791.830	2.27	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			26.67000	0.02667	55.270	2.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,404.59000	2.40459	2,071.610	2.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.23000	0.00023	0.530	2.36	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.57005	124.43362	5.44359	124.77028		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,266.80000	2.26680	1,960.470	2.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			62.65000	0.06265	92.980	2.22	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.59962	119.13843	5.45801	119.48137		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			585.75000	0.58575	442.750	1.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.34	Put			872.54000	0.87254	1,072.480	1.99	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			597.09000	0.59709	452.250	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			859.54000	0.85954	1,057.640	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			608.56000	0.60856	461.860	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			846.68000	0.84668	1,042.920	2.00	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.88811	125.94834	7.67186	128.07393		11.05	1,259,483.40	10	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,433.58000	2.43358	1,185.030	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			971.88000	0.97188	1,848.920	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,693.94000	3.69394	2,104.590	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			488.72000	0.48872	1,024.960	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,906.54000	7.90654	5,846.790	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			39.04000	0.03904	104.880	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,722.05000	10.72205	8,605.490	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			4.38000	0.00438	13.410	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.97861	122.41960	7.75452	124.57360		11.93	61,821,898.00	505	2,150.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,858.90000	4.85890	3,585.810	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,502.08000	2.50208	3,382.990	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,870.18000	6.87018	5,332.460	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,535.78000	1.53578	2,152.060	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,898.79000	7.89879	6,255.540	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,204.44000	1.20444	1,715.190	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			922.76000	0.92276	540.270	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,584.57000	8.58457	10,356.080	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,539.26000	1.53926	964.790	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,590.34000	6.59034	8,169.870	11.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future			8.05865	123.90163	7.82714	126.08398		11.78	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,716.57000	2.71657	1,960.140	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,991.82000	6.99182	8,417.740	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,752.29000	2.75229	1,988.680	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,927.42000	6.92742	8,346.160	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,788.31000	2.78831	2,017.490	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,863.43000	6.86343	8,274.960	11.74	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	01/11/2012	Bond Future			213.41441	213.41441	213.41961	213.41961			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			5,570.39000	5.57039	5,575.590		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			5,580.39000	5.58039	5,585.590		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			5,590.39000	5.59039	5,595.590		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	01/11/2012	Bond Future			278.80229	278.80229	280.28536	280.28536			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			13,295.36000	13.29536	11,812.290		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			13,285.36000	13.28536	11,802.290		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			13,275.36000	13.27536	11,792.290		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			4.96405	110.82922	4.89617	110.97113		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			486.09000	0.48609	365.200	1.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			39.88000	0.03988	60.900	1.52	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.92099	107.97075	4.84306	108.11350		1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			496.49000	0.49649	409.290	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			245.81000	0.24581	301.360	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.86557	109.27785	4.77451	109.42430		1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			47.94000	0.04794	33.340	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,239.22000	1.23922	1,371.070	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			49.83000	0.04983	34.760	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,224.78000	1.22478	1,356.160	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			51.78000	0.05178	36.220	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,210.39000	1.21039	1,341.280	1.15	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/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.28967	205.28967	207.87384	207.87384			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			15,883.84000	15.88384	13,299.670		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			15,873.84000	15.87384	13,289.670		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			15,863.84000	15.86384	13,279.670		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	01/11/2012	Bond Future			6.10031	110.09143	5.90742	110.93888		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,151.09000	4.15109	3,305.680	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.65000	0.00065	2.690	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.16455	111.63079	5.95816	112.48897		4.30	0.00	0	11,950.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Call			1,500.93000	1.50093	1,029.700	4.42	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			868.77000	0.86877	1,255.720	4.42	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,118.70000	3.11870	2,426.240	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			274.31000	0.27431	440.030	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,135.90000	4.13590	3,367.380	4.64	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			126.24000	0.12624	215.900	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.21810	108.82575	5.99825	109.69630		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,290.49000	1.29049	913.810	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,642.35000	1.64235	2,136.220	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,252.47000	1.25247	883.390	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,684.27000	1.68427	2,185.740	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,271.40000	1.27140	898.520	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,663.22000	1.66322	2,160.890	4.40	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	01/11/2012	Bond Future			6.39617	111.02591	6.20897	112.01334		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,205.36000	5.20536	4,220.230	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.93000	0.00093	3.230	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.46254	108.54798	6.26474	109.54807		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,244.61000	5.24461	4,352.290	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			181.60000	0.18160	289.370	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.52254	109.86212	6.31418	110.87630		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,845.42000	1.84542	1,369.360	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,963.88000	1.96388	2,502.000	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,870.46000	1.87046	1,390.200	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,939.91000	1.93991	2,473.830	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,895.69000	1.89569	1,411.220	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,916.16000	1.91616	2,445.870	5.69	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.14056	105.00282	5.04974	105.10867		0.80	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			114.20000	0.11420	62.840	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			113.89000	0.11389	168.380	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.10499	102.70601	4.98786	102.81223		0.66	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			150.78000	0.15078	112.770	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			357.91000	0.35791	426.120	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			5.05374	103.94938	4.89350	104.05878		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			35.29000	0.03529	25.240	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,071.70000	1.07170	1,171.050	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			35.95000	0.03595	25.740	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,065.41000	1.06541	1,164.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			36.62000	0.03662	26.250	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,059.13000	1.05913	1,158.160	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	01/11/2012	Bond Future			6.78849	104.82334	6.55109	106.18927		6.69	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,764.40000	5.76440	4,404.120	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1.46000	0.00146	7.110	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.86440	102.64956	6.61524	104.03349		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,882.04000	5.88204	4,666.670	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			228.94000	0.22894	397.500	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.93499	103.89221	6.67440	105.29481		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,615.98000	1.61598	1,084.440	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,897.92000	2.89792	3,768.980	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,638.94000	1.63894	1,101.990	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,865.79000	2.86579	3,731.440	6.88	0.00	0	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	6.46	Call			1,662.11000	1.66211	1,119.730	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,833.91000	2.83391	3,694.130	6.88	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	01/11/2012	Bond Future			7.00426	99.08286	6.73184	100.79217		7.87	2,873,402.94	29	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,150.61000	1.15061	355.130	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			656.45000	0.65645	1,570.280	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,744.14000	4.74414	3,095.350	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			16.38000	0.01638	76.900	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,916.15000	5.91615	4,222.790	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			3.37000	0.00337	19.320	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.08173	100.46830	6.79737	102.20046		8.11	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			370.62000	0.37062	162.460	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,433.67000	5.43367	6,957.670	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,147.23000	6.14723	4,671.880	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			317.41000	0.31741	574.220	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			0.00000	0.00000	9,901.940	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			0.00000	0.00000	36.470	8.75	1,531,740.00	42,000	14,000.00
R208	On	02/05/2013	Bond Future			7.14978	98.29162	6.85406	100.04657		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,917.19000	1.91719	1,240.360	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,211.89000	3.21189	4,290.010	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,943.86000	1.94386	1,260.370	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,177.61000	3.17761	4,249.070	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,970.74000	1.97074	1,280.580	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,143.60000	3.14360	4,208.390	8.28	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	01/11/2012	Bond Future			8.67743	76.48379	8.52203	77.74701		16.90	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,008.75000	4.00875	2,926.250	17.82	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			301.54000	0.30154	482.260	17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.76547	77.55323	8.60541	78.83326		17.63	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,420.56000	3.42056	2,741.370	18.07	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			3,221.69000	3.22169	3,822.530	18.07	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,407.21000	5.40721	4,528.460	18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,858.26000	1.85826	2,259.540	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.84178	75.35048	8.67732	76.64736		18.19	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,020.68000	2.02068	1,609.750	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,839.43000	7.83943	8,725.380	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,046.45000	2.04645	1,631.710	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,775.67000	7.77567	8,657.810	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,072.64000	2.07264	1,654.050	18.03	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,712.48000	7.71248	8,590.770	18.03	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.50407	158.50407	159.53193	159.53193			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			14,541.93000	14.54193	13,514.070		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,531.93000	14.53193	13,504.070		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			14,521.93000	14.52193	13,494.070		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	01/11/2012	Bond Future			123.52900	123.52900	123.53302	123.53302			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,543.02000	1.54302	1,539.000		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			1,533.02000	1.53302	1,529.000		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			1,523.02000	1.52302	1,519.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.55782	127.55782	128.83040	128.83040			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,840.40000	6.84040	5,567.820		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			6,830.40000	6.83040	5,557.820		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			6,820.40000	6.82040	5,547.820		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	01/11/2012	Bond Future			8.48889	87.56529	8.27295	89.37844		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			172.04000	0.17204	36.570	14.51	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,800.43000	4.80043	6,478.110	14.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,619.42000	4.61942	3,046.020	15.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			210.06000	0.21006	449.810	15.59	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.58297	88.78971	8.36011	90.62721		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
R213	On	07/02/2013	Bond Future	8.90	Call			5,967.87000	5.96787	4,686.800	16.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,612.74000	1.61274	2,169.170	16.23	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.66131	86.33030	8.43219	88.19162		15.77	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,215.27000	2.21527	1,618.390	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,309.68000	7.30968	8,574.120	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,243.48000	2.24348	1,641.010	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,248.32000	7.24832	8,507.170	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,271.91000	2.27191	1,663.840	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,187.30000	7.18730	8,440.550	15.69	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	01/11/2012	Bond Future			8.71740	78.02124	8.55694	79.39045			0.00	0	1,714.00
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			5,178.20000	5.17820	6,547.410		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			5,082.01000	5.08201	6,451.220		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			4,986.00000	4.98600	6,355.210		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	14/12/2012	Foreign Exchange Future			1.41790	1.41790	1.38240	1.38240		16.32	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			623.27940	0.06233	881.983	15.65	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			199.27940	0.01993	102.983	15.65	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.42660	1.42660	1.38980	1.38980		17.82	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,197.24910	0.11972	1,508.223	16.42	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			199.24910	0.01992	142.223	16.42	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,123.99440	0.11240	1,428.235	16.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			225.99440	0.02260	162.235	16.41	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			1,055.34650	0.10553	1,352.193	16.47	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			257.34650	0.02573	186.193	16.47	0.00	0	0.00
Total for Derivatives :												479,979,297.85	238,016	1,554,737.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.63188	100.00000	11.60339			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.78487	100.00000	24.73031			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.96976	100.00000	8.94780			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.76950	5.00000	123.75262			0.00	0	45,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.84567	100.00000	20.79903			0.00	0	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	38.65721	100.00000	38.57071			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	10.06358	100.00000	10.03919			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.87643	100.00000	16.83928			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	56.82455	100.00000	56.68539			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	31.01502	100.00000	30.94238			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.66491	100.00000	21.61242			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	39.10762	100.00000	39.01185			11,400,000,000,000.00	114,000,000	38,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.17041	100.00000	12.14060			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.00000	7.83494	100.00000	7.81575			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.39164	100.00000	7.37353			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.45156	100.00000	7.43331			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	24.54296	100.00000	24.48804			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.89520	100.00000	21.84158			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	28.12245	100.00000	28.05952			0.00	0	7,300,000.00
ABL11B	On	29/09/2014			100.00000	27.76296	100.00000	27.69497			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	21.57020	100.00000	21.51738			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.31897	100.00000	10.64632			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	8.97303	100.00000	100.00000		137,500,000,000,000.00	375,000,000		709,000,000.00
ABL15	On	09/10/2017			100.00000	2.24326	100.00000	100.00000		35,500,000,000,000.00	355,000,000		191,000,000.00
ABL7	On	18/02/2013			100.00000	78.10631	100.00000	77.94884			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	54.27674	100.00000	54.15530			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	58.19696	100.00000	58.05443		110,000,000,000.00	1,100,000		550,000.00
ABL9	On	19/02/2013			100.00000	92.42383	100.00000	92.19730			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	93.99657	100.00000	93.83562			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	86.32079	100.00000	85.92842			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			100.00000	44.14357	100.00000	44.04181			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.14897	100.00000	21.09944			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.34557	8.00000	91.31624			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	22.92036	100.00000	22.86991			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.67456	100.00000	15.63659			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.38589	9.58000	100.36006			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.21275	100.00000	10.18774			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.96211	100.00000	12.92120			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	102.19480	4.50000	102.17172			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	20.01441	100.00000	19.90791			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.34068	100.00000	4.33062			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.90131	100.00000	21.85055			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.67304	100.00000	5.65990			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	101.99643	100.00000	101.78580			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.07813	100.00000	4.06863			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427		15,400,000,000.00	0.00	154,000	77,000.00
ABN23	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	2.53733	100.00000	2.53253			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.53733	100.00000	2.53253			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.60039	6.82500	100.58172			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.87620	100.00000	13.84988			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.66181	100.00000	10.63570			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.47929	100.00000	25.43095			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.66515	100.00000	11.64278			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	11.05080	100.00000	11.02954			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.56259	100.00000	22.51906			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.60258	100.00000	21.56079			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.66266	100.00000	8.63562			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	7.77884	100.00000	7.75455			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.54524	100.00000	20.50550			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.95990	100.00000	24.92070			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.98839	100.00000	19.96620			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.87975	100.00000	18.84323			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			100.00000	18.11214	100.00000	18.07710			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.76570	100.00000	17.73134			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.07104	100.00000	9.04242			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	63.50985	100.00000	63.38935			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.58067	100.00000	9.53853			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.49529	100.00000	15.46531			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.53849	100.00000	14.51037			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.48025	95.66000	2.46902			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.66485	100.00000	2.65892			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	4.02541	100.00000	4.00771			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.52514	100.00000	11.49936			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	23.41663	100.00000	23.36509			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	11.17301	100.00000	11.14828			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.41287	100.00000	9.39181			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.48490	100.00000	15.45025		4,000,000,000,000.00		40,000,000	66,500,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	35.50745	100.00000	35.42517			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.57236	4.00000	119.54695			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.46282	100.00000	6.44792			0.00	0	1,000,000.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.58530	100.00000	3.57704			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	64.61599	100.00000	64.45946			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	85.20766	100.00000	85.01179			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	57.48926	100.00000	57.34846			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.77366	100.00000	18.72818			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	60.99951	100.00000	60.85012			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.10302	100.00000	64.94531			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	60.99951	100.00000	60.85012			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	63.81884	100.00000	63.66424			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	70.92305	100.00000	70.76694			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	100.94270	13.50000	100.90629			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	19.15520	100.00000	19.10878			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	19.41443	100.00000	19.36741			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	23.09571	100.00000	23.03975			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	57.26320	100.00000	57.12295			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	57.23236	100.00000	57.09219			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On	20/08/2015	Spot Bond			100.00000	18.89595	100.00000	18.85017			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.53029	100.00000	1.52739			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	96.95155	100.00000	96.70103			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	96.95155	100.00000	96.70103			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	42.32491	100.00000	42.22238			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	38.90527	100.00000	38.81102			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.49193	100.00000	15.46254			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	96.71908	100.00000	96.46850			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.00857	100.00000	12.98389			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	57.64339	100.00000	57.50222			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.40144	100.00000	16.36127			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.20024	100.00000	17.15811		600,000,000,000.00	6,000,000	6,000,000.00	
ACL078	On	20/09/2015	Spot Bond			100.00000	16.04535	100.00000	16.00606			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.28596	100.00000	16.24607			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.39182	100.00000	16.35168			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.95267	100.00000	10.92856			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.95267	100.00000	10.92856			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On	30/07/2017	Spot Bond			100.00000	11.01038	100.00000	10.98614			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.82743	100.00000	12.79601			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	11.01038	100.00000	10.98614			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.89496	100.00000	10.87098			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	25.02172	100.00000	24.97438			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.45251	100.00000	20.40242			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	85.26630	100.00000	85.07074			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.33064	100.00000	39.23431			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.54204	100.00000	12.51132			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.33064	100.00000	39.23431			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	85.26630	100.00000	85.07074			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.13315	100.00000	8.11322			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.12425	100.00000	8.10435			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.13392	100.00000	8.11401			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.92336	100.00000	7.90396			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.97671	100.00000	38.88126			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.35124	100.00000	8.33079			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On	12/07/2013	Spot Bond			100.00000	66.38579	100.00000	66.22496			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.67506	100.00000	10.64892			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	39.08289	100.00000	38.98717			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	42.17941	100.00000	42.08657			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	44.40455	100.00000	44.29698			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.87582	100.00000	8.85432			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.88786	100.00000	8.86633			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.74597	100.00000	7.73127			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	44.91830	100.00000	44.80948			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.34485	100.00000	4.33524			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.13516	100.00000	4.12591			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.50428	100.00000	6.49194			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.03523	100.00000	3.02844			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.15045	100.00000	3.14340			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.69904	100.00000	7.68018			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.78449	100.00000	29.71235			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.78449	100.00000	29.71235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On	27/01/2014	Spot Bond			100.00000	44.91830	100.00000	44.80948			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	29.32700	100.00000	29.25595			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.92486	100.00000	27.85646			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.87494	100.00000	27.80666			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.56222	100.00000	7.54371			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.35609	100.00000	11.32828			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.55170	100.00000	7.53321			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.77955	100.00000	10.75582			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	85.43412	100.00000	85.23817			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.83725	100.00000	10.81340			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	20.53455	100.00000	20.48426			0.00	0	800,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.21795	100.00000	10.19293			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.54901	100.00000	9.52563			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.71636	100.00000	7.69746			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	47.06916	100.00000	46.95388			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	39.28178	100.00000	39.20316			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	39.08061	100.00000	39.00239			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.55713	100.00000	9.53800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	43.04085	100.00000	42.93657			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	19.76414	100.00000	19.72459			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	19.61070	100.00000	19.57146			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	19.90856	100.00000	19.86872			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	9.53672	100.00000	9.51763			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	9.17961	100.00000	9.16124			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	19.79122	100.00000	19.75162			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	19.89051	100.00000	19.85070			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	10.60669	100.00000	10.58984			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	15.84673	100.00000	15.81501			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	19.83636	100.00000	19.79665			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	29.63055	100.00000	29.55798			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	19.49495	100.00000	19.44721			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	38.84930	100.00000	38.75415			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	10.43276	100.00000	10.41637			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	8.87958	100.00000	8.85784			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	102.44744	1.75000	102.43349			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	20.03320	100.00000	19.98414			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	92.34720	100.00000	92.12521			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.29467	100.00000	15.25722			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.80694	100.00000	8.78537			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.89548	100.00000	7.87614			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.37033	100.00000	7.35228			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	92.39337	100.00000	92.17128			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	56.79816	100.00000	56.61888			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	29.29047	100.00000	29.19802			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	92.01958	100.00000	91.79838			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.22579	100.00000	17.17142			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.81047	100.00000	10.77635			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	10.20173	100.00000	10.16953			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.31075	100.00000	9.28136			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.39652	100.00000	10.36371			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.93581	100.00000	8.90761			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.90874	100.00000	3.89640			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.12381	100.00000	0.12342			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.12381	100.00000	0.12342			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On	20/09/2013	Spot Bond			100.00000	48.63499	100.00000	48.41638			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	48.63499	100.00000	48.41638			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	88.92728	100.00000	88.72046			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	88.90175	100.00000	88.69500			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	70.16372	100.00000	70.03521			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.56692	100.00000	2.56070			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	21.48420	100.00000	21.43216			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	22.21904	100.00000	22.16522			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	22.70894	100.00000	22.65392			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.59248	100.00000	9.57101			0.00	0	5,400,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	16.81474	100.00000	16.77752			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	28.91676	100.00000	28.84671			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	17.27195	100.00000	17.23331			0.00	0	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.38279	100.00000	26.31888			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.81680	100.00000	16.77958			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.86062	100.00000	6.84471			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	37.73321	100.00000	37.65015			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	99.99986	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
ANG02	On	11/10/2013	Spot Bond			100.00000	70.71061	100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.15366	100.00000	10.12906			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.73164	100.00000	10.70776			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.38636	100.00000	16.33521			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	7.93107	100.00000	7.90631			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.23368	100.00000	37.11743			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	19.81802	100.00000	19.77392			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.20429	100.00000	9.18199			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	58.09443	100.00000	57.95215			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	52.00347	100.00000	51.88710			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	27.02784	100.00000	26.96237			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.30058	100.00000	27.23982			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	11.73473	100.00000	11.70860			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	44.00314	100.00000	43.89654			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.82695	100.00000	17.78377			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.50866	100.00000	57.36934			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.59982	100.00000	19.55234			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.57166	100.00000	19.52425			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.00000	13.34921	100.00000	13.31686			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	16.67197	100.00000	16.63157			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	12.93421	100.00000	12.90288			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	15.42477	100.00000	15.38741			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	15.42477	100.00000	15.38741			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	15.42477	100.00000	15.38741			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.32741	100.00000	16.28786			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.36107	100.00000	17.31901			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	19.59982	100.00000	19.55234			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.03869	100.00000	15.00226			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.23706	8.00000	100.21548			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.05193	100.00000	13.02031			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	11.87495	100.00000	11.84619			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	11.87495	100.00000	11.84619			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	28.82317	100.00000	28.75334			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	83.35835	100.00000	83.17311			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.64709	100.00000	17.60433			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.98983	100.00000	13.94615			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.67373	100.00000	14.62792			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	12.47463	100.00000	12.43569			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.59708	100.00000	1.59209			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.81317	100.00000	1.80511			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.00000	46.46952	100.00000	46.26293			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	5.91023	100.00000	5.88143			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.73868	100.00000	20.68845			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.73278	100.00000	17.68982			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.59836	100.00000	16.55815			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	15.27700	100.00000	15.22931			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.36116	100.00000	5.35101			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.19536	100.00000	19.14886			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.46994	100.00000	17.42762			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.78391	100.00000	10.75779			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.78391	100.00000	10.75779			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.03827	100.00000	13.00668			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.29744	100.00000	11.27006			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	75.20661	100.00000	74.89712			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	29.72470	100.00000	29.65190			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	18.52091	100.00000	18.47556			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	4.28992	100.00000	4.28048			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.99352	100.00000	9.97456			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	11.15889	100.00000	11.13772			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.99287	100.00000	11.96632			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	32.01099	100.00000	31.93345			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	55.93239	100.00000	55.79690			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	42.70689	100.00000	42.60343			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	42.25562	100.00000	42.15326			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	56.53150	100.00000	56.39455			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	43.90817	100.00000	43.80181			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	83.40302	100.00000	83.21768			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.69454	100.00000	7.67570			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	27.62948	100.00000	27.56181			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On	08/05/2014			100.00000	25.10446	100.00000	25.02608			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	60.12370	100.00000	59.99136			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	11.91451	100.00000	11.88565			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	11.97336	100.00000	11.94435			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	12.14993	100.00000	12.12050			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	12.73849	100.00000	12.70763			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	13.32705	100.00000	13.29477			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	14.97502	100.00000	14.93874			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	4.29266	100.00000	4.28226			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.95145	100.00000	9.92734			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	10.35984	100.00000	10.33474			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	10.53486	100.00000	10.50934			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	10.59320	100.00000	10.56754			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	11.29329	100.00000	11.26593			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	12.22675	100.00000	12.19713			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.68798	100.00000	2.68147			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.68798	100.00000	2.68147			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	8.88543	100.00000	8.86368			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	9.45844	100.00000	9.43528			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	9.61472	100.00000	9.59118			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	103.55592	8.00000	103.53348			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	10.08354	100.00000	10.05885			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.12363	100.00000	10.09883			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	2.40004	100.00000	2.39416			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	2.40004	100.00000	2.39416			0.00	0	0.00
BID01	On	06/08/2014			100.00000	32.30264	100.00000	32.23153			0.00	0	4,900,000.00
BIDC14	On	26/10/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	85.88235	1,000.00000	83.90805			0.00	0	0.00
BIDC23	On	26/10/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BIDC24	On	27/11/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
BIDC25	On	25/01/2013			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
BIDC26	On	02/08/2013			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	12.23717	100.00000	12.20753			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.15785	100.00000	7.14051			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.55393	100.00000	7.53563			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	12.25855	100.00000	12.22886			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.61148	100.00000	12.58092			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.25316	100.00000	13.22104			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.92680	100.00000	15.88822			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.79666	100.00000	14.76082			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.96439	100.00000	57.82244			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.97939	100.00000	55.84378			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	89.20228	100.00000	88.99140			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.98088	100.00000	38.85785			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.32036	100.00000	8.30021			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	96.38429	100.00000	96.13588			40,000,000,000.00	400,000	200,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	34.94912	100.00000	34.87220			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	23.34219	100.00000	23.29080			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.59576	100.00000	14.56040			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.35975	100.00000	31.28378			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.84675	100.00000	19.80306			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.45912	8.00000	116.43389			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.84530	100.00000	13.81176			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.51973	8.00000	119.49426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	16.65447	100.00000	16.60247			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	15.18902	100.00000	15.15558			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.42512	100.00000	0.42325			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	152.03460	4.00000	152.00220			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	16.05410	100.00000	16.01857			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	15.19313	100.00000	15.15951			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.83303	100.00000	11.80655			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.43772	100.00000	13.40482			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.28325	12.05000	100.26143			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	93.26330	100.00000	93.03415			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	38.10041	100.00000	38.00811			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	27.22632	100.00000	27.16037			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	93.08070	100.00000	92.84858			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.61580	100.00000	19.55388			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	85.10478	100.00000	84.90959			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	86.11975	100.00000	85.92178			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.93339	100.00000	31.85518			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.51495	100.00000	57.37409			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	57.51495	100.00000	57.37409			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	57.51495	100.00000	57.37409			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	60.97253	100.00000	60.82320			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	57.54063	100.00000	57.39971			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	57.28375	100.00000	57.14345			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	57.07823	100.00000	56.93844			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	61.54970	100.00000	61.40059			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	22.72240	100.00000	22.66735			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	55.99440	100.00000	55.85874			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	22.57721	100.00000	22.52252			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	57.28375	100.00000	57.14345			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	57.10392	100.00000	56.96407			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	23.34458	100.00000	23.28803			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	61.67162	100.00000	61.52222			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	61.48982	100.00000	61.34086			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	61.45818	100.00000	61.30767			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	57.59202	100.00000	57.45097			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	57.41219	100.00000	57.27158			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	57.46357	100.00000	57.32283			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.83660	100.00000	54.71390			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	99.71200	13.64000	99.67606			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	52.48988	100.00000	52.37242			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	63.21711	100.00000	63.06397			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	90.57675	100.00000	90.35637			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	40.92329	100.00000	40.82307			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.56938	100.00000	40.47001			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.56938	100.00000	40.47001			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.44472	100.00000	65.28618			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	23.07785	100.00000	23.02195			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.65167	100.00000	16.61089			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.46882	100.00000	16.42848			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	13.02642	100.00000	12.99452			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.57190	100.00000	36.48331			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	90.42096	100.00000	90.20096			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	83.25959	100.00000	83.07457			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	83.40138	100.00000	83.21604			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	83.31122	100.00000	83.12608			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	83.31122	100.00000	83.12608			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.30040	100.00000	32.22215			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.47920	100.00000	12.44863			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66772	100.00000	66.66771			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66772	100.00000	66.66771			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.08217	100.00000	13.05013			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.73421	100.00000	12.70618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.08217	100.00000	13.05013			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.08009	100.00000	10.56226			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.95493	100.00000	33.87177			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.45487	100.00000	35.36804			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.36565	2.76000	100.35818			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.95223	100.00000	13.91843			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.47638	2.76000	106.45730			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.91984	8.25000	100.89730			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	35.47109	100.00000	35.38422			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.08217	100.00000	13.05013			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.08217	100.00000	13.05013			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.73712	100.00000	3.72838			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.08285	2.40000	111.06393			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.29507	100.00000	13.26250			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	84.61234	100.00000	84.41960			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	85.29153	100.00000	85.09546			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	58.12122	100.00000	57.97887			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.56744	100.00000	41.46563		200,000,000,000.00	2,000,000	1,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	22.36126	100.00000	22.30709			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	22.43597	100.00000	22.38162			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	99.86332	8.52000	99.84055			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	26.53117	100.00000	22.57712			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	26.45215	100.00000	22.49409			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	9.33873	100.00000	9.31610			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	9.33873	100.00000	9.31610			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	99.79211	8.64500	99.76903			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	99.79211	8.64500	99.76903			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	35.04994	100.00000	34.96409			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	36.73456	100.00000	36.64459			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	14.55106	100.00000	14.51886			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	10.06358	100.00000	10.03894			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	10.94864	100.00000	10.92182			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	57.75737	100.00000	57.61591			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	57.77822	100.00000	57.63672			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.15323	100.00000	22.09956			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.15323	100.00000	22.09956			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.00000	37.40985	100.00000	37.33498			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	95.76846	100.00000	95.52353			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	65.69188	100.00000	65.53274			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	65.69188	100.00000	65.53274			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.59555	100.00000	14.56634			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.98969	100.00000	9.96550			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	92.66774	100.00000	92.43837			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.01116	100.00000	9.99113			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	21.45489	100.00000	21.40292			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	10.24450	100.00000	10.21968			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	101.19905	9.35000	101.17392			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	101.19905	9.35000	101.17392			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	21.40292	100.00000	21.35107			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	21.42232	100.00000	21.37043			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	14.91172	100.00000	14.87560			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	14.85681	100.00000	14.82082			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	20.20063	100.00000	20.15115			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	14.60424	100.00000	14.56885			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250	On	26/03/2015			100.00000	19.66876	100.00000	19.62059			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	19.66876	100.00000	19.62059			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	19.66876	100.00000	19.62059			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	19.66876	100.00000	19.62059			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	19.66876	100.00000	19.62059			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	19.83045	100.00000	19.78187			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.30814	100.00000	9.28534			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.30814	100.00000	9.28534			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.30814	100.00000	9.28534			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.30814	100.00000	9.28534			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.30814	100.00000	9.28534			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.35885	100.00000	9.33593			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	100.39128	9.65000	100.36515			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	29.43086	100.00000	29.35878			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	29.60432	100.00000	29.53260			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	78.47548	100.00000	78.25750			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	39.18220	100.00000	39.08623			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	39.18220	100.00000	39.08623			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017			100.00000	9.36367	100.00000	9.33443			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.46721	100.00000	10.44158			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	14.03318	100.00000	13.99920			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	12.02372	100.00000	11.99427			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.70317	100.00000	8.68186			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.65129	100.00000	8.63010			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.70317	100.00000	8.68186			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	8.39307	100.00000	8.36687			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	9.75408	100.00000	9.72363			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	9.72363	100.00000	12.37827			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.68242	100.00000	8.66116			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.30701	100.00000	18.26217			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.50288	100.00000	10.46973			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.60256	100.00000	16.55016			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.16559	100.00000	16.11456			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.88339	100.00000	16.83010			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	11.17571	100.00000	11.14044			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	11.17571	100.00000	11.14044			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017			100.00000	11.17571	100.00000	11.14044			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	11.17571	100.00000	11.14044			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	11.22226	100.00000	11.17291			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	2.08678	100.00000	2.07760			0.00	0	0.00
CLN290	On	26/06/2017			100.00000	1.80243	100.00000	1.79375			0.00	0	0.00
CLN291	On	26/06/2017			100.00000	1.80243	100.00000	1.79375			0.00	0	0.00
CLN292	On	26/06/2017			100.00000	1.80243	100.00000	1.79375			0.00	0	0.00
CLN293	On	30/06/2017			100.00000	1.79100	100.00000	1.78276			0.00	0	0.00
CLN294	On	26/06/2017			100.00000	1.79448	100.00000	1.78573			0.00	0	0.00
CLN295	On	30/06/2017			100.00000	1.79166	100.00000	1.78333			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	19.44317	100.00000	19.40038			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.44317	100.00000	19.40038			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	69.09463	100.00000	68.96596			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	87.68747	100.00000	87.47968			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	87.67666	100.00000	87.46890			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	110.35054	100.00000	110.12394			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	105.38347	100.00000	105.17625			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	87.66586	100.00000	87.45812			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	72.26928	100.00000	72.12841			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.60397	100.00000	64.44747			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.60397	100.00000	64.44747			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.88261	100.00000	8.86110			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	70.66182	100.00000	70.50543			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	70.67780	100.00000	70.52137			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	87.67666	100.00000	87.46890			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	87.67666	100.00000	87.46890			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.15619	100.00000	14.12152			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	73.32209	100.00000	73.15982			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.99287	100.00000	11.96632			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00209	100.00000	0.00209			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00233	100.00000	0.00233			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.00000	11.16270	100.00000	11.13566			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.16270	100.00000	11.13566			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	11.39905	100.00000	11.37113			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.60047	100.00000	9.57696			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	8.91071	100.00000	8.88889			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	54.18688	100.00000	51.72418			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.01447	100.00000	8.99240			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	12.29641	100.00000	12.24174			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	16.25736	100.00000	16.22099			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	72.30653	100.00000	72.14649			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.88251	100.00000	12.85401			0.00	0	50,010,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	16.22269	100.00000	16.18678			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	21.10484	100.00000	21.05813			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	11.31784	100.00000	11.29251			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	83.27546	100.00000	83.09637			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.71662	5.86800	103.70030			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.79542	7.17500	99.77613			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.92807	100.00000	9.90402			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.00000	21.17965	100.00000	21.12778			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	20.08127	100.00000	19.99296			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	88.79144	100.00000	88.58153			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	69.73840	100.00000	69.60902			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.00000	71.37070	100.00000	71.23853			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01644	100,000.00000	0.01537			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	18.61452	100.00000	18.53267			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	51.26200	100.00000	51.03658			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	55.49314	100.00000	55.37099			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.78972	100.00000	23.73707			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	11.14394	100.00000	11.11941			0.00	0	77,800,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	11.06239	100.00000	11.03803			0.00	0	185,510,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.94036	100.00000	15.90527			0.00	0	30,417,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.47735	100.00000	16.43743			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On	31/08/2014	Spot Bond			100.00000	23.39527	100.00000	23.32142			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.86988	100.00000	9.83873			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.16386	100.00000	4.15071			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.75663	100.00000	1.75108			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.97446	100.00000	16.93514		16,000,000,000,000.00	160,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			1.80000	114.03366	1.75000	114.75125			0.00	0	35,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.61840	100.00000	12.59063			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.56211	100.00000	11.53623			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.63965	8.00000	119.61415			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	16.49903	100.00000	16.45906			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	93.44592	100.00000	93.21347			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	89.70224	100.00000	89.48816			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	30.28984	100.00000	30.22002			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	25.74791	100.00000	25.69124			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.64840	100.00000	18.60274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On	25/04/2017	Spot Bond			100.00000	10.40945	100.00000	10.37695			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	92.42467	100.00000	92.19534			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.83139	100.00000	22.77608			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	92.69707	100.00000	92.46704			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	30.21805	100.00000	30.14485			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	92.81056	100.00000	92.58025			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	30.94050	100.00000	30.86555			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	61.92222	100.00000	61.77220			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	29.72137	100.00000	29.64936			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.68370	100.00000	16.64329			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	61.93895	100.00000	61.78889			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			106.22368	15.98814	106.22368	5.71000			0.00	0	60,950,000.00
ES18	On	20/04/2018	Spot Bond			112.32628	8.72287	112.32628	6.50500			292,048,328,000.00	2,600,000	508,003,000.00
ES23	On	25/01/2023	Spot Bond			119.81788	10.18949	119.81788	7.49500			0.00	0	274,295,000.00
ES26	On	02/04/2026	Spot Bond			96.91218	8.26212	96.91218	8.25500			0.00	0	55,292,000.00
ES33	On	15/09/2033	Spot Bond			9.24500	84.50068	85.73755	9.09000			0.00	0	513,509,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	18.42725	100.00000	18.34622			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	87.38092	100.00000	87.17770			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On	09/10/2013	Spot Bond			100.00000	35.89212	100.00000	35.62272			25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.12436	100.00000	12.09499			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.79849	100.00000	11.76991			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	62.61557	100.00000	62.46388			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	62.75566	100.00000	62.60363			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.92762	8.37500	100.90489			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	63.45610	100.00000	63.30238			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.59311	100.00000	28.52912			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.49665	100.00000	11.47120			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	94.92925	100.00000	94.68647			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	87.93920	100.00000	87.73082			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.80819	100.00000	9.78417			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.69628	100.00000	7.67744			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	11.07677	100.00000	11.04993			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.95940	100.00000	15.92408			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.84563	100.00000	8.82396			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	44.16748	100.00000	44.06567			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013	Spot Bond			100.00000	60.35504	100.00000	60.22219			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.63295	100.00000	3.62457			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.66485	100.00000	2.65892			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.56103	100.00000	4.55094			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.35533	100.00000	0.35466			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02364	100.00000	0.02360			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02179	100.00000	0.02175			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	37.45150	100.00000	37.36861			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	65.42655	100.00000	65.26805			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	14.38461	100.00000	14.34975			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	43.40919	100.00000	43.32230			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	40.14888	100.00000	40.06852			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.03318	100.00000	13.99920			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.03318	100.00000	13.99920			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107 On	03/06/2021	Spot Bond			100.00000	10.26508	100.00000	10.23994			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	13.82454	100.00000	13.79104			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.41534	100.00000	10.38982			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	60.79793	100.00000	60.65064			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.52435	100.00000	13.49123			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.06636	100.00000	9.04416			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	9.91725	100.00000	9.89296			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	29.96337	100.00000	29.88999			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.88620	100.00000	8.85505			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.39860	100.00000	9.36177			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.37009	100.00000	13.33735			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.89650	100.00000	9.87226			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.86807	100.00000	11.83901			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.75009	100.00000	12.71886			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.45030	100.00000	9.42715			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.67475	100.00000	10.64860			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.98491	100.00000	13.95067			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.29746	100.00000	11.26180			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125 On	20/09/2017	Spot Bond			100.00000	7.50821	100.00000	7.47486			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.13584	100.00000	13.09438			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.46121	100.00000	15.41240			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.99141	100.00000	11.95357			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.72189	100.00000	12.68175			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.74290	100.00000	14.69637			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.75675	100.00000	13.71332			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.33946	100.00000	15.29104			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.21604	100.00000	16.16486			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.70637	100.00000	14.65995			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.88899	100.00000	14.84200			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.90451	100.00000	12.86379			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.29411	100.00000	13.25215			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.65600	100.00000	15.60658			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.47338	100.00000	15.42454			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.97422	100.00000	14.92696			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.68035	100.00000	15.63086			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.45237	100.00000	13.40992			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC143	On	20/09/2017			100.00000	12.04011	100.00000	12.00211			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.28696	100.00000	10.25449			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.37431	100.00000	16.32263			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	30.61926	100.00000	30.52262			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	20.30732	100.00000	20.24323			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	3.17086	100.00000	3.15594			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	9.26516	100.00000	9.23591			0.00	0	0.00
FRC150	On	20/09/2017			100.00000	1.64900	100.00000	1.64379			0.00	0	0.00
FRC151	On	20/09/2017			100.00000	1.68091	100.00000	1.66802			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.16920	100.00000	1.16263			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.16920	100.00000	1.16263			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	38.06694	100.00000	37.98269			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	32.95453	100.00000	32.87469			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.67092	100.00000	16.63009			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.62340	100.00000	13.59004			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	45.94906	100.00000	45.83774			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.86756	6.90500	100.84865			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	9.45095	100.00000	9.42779			0.00	0	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	73.73737	100.00000	73.58871			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	54.55988	100.00000	66.31756			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.59203	100.00000	27.52446			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.32932	100.00000	10.30430			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	101.13933	5.87500	101.12343			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.86632	100.00000	11.83725			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.95774	100.00000	11.92846			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.32421	100.00000	5.31249			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	26.01714	100.00000	25.96778			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.87908	100.00000	4.86833			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.82670	100.00000	6.81167			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.75318	100.00000	9.73468			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	85.55370	100.00000	85.35747			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.53519	100.00000	11.50725			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.56821	100.00000	16.52763			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.22886	100.00000	16.18911			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.57325	100.00000	14.53755			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.79645	4.73000	106.77167			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	85.95855	100.00000	85.76140			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.77891	100.00000	14.74272			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.44610	100.00000	9.42296			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.57815	100.00000	10.55225			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.90722	100.00000	23.84867			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.10127	100.00000	12.07163			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.71020	100.00000	11.68152			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	85.15093	100.00000	84.95564			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	85.14044	100.00000	84.94517			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	87.66767	100.00000	87.50100			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	87.66940	100.00000	87.50273			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	87.67634	100.00000	87.50965			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	85.11331	100.00000	84.91765			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.12850	100.00000	10.10822			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.48376	100.00000	14.45477			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.11830	100.00000	10.09804			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	22.22824	100.00000	22.18376			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.05389	100.00000	15.02376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017	Spot Bond			100.00000	14.47246	100.00000	14.43739			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	63.92741	100.00000	63.77254			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	66.50375	100.00000	66.34263			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	64.00259	100.00000	63.84753			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	66.58471	100.00000	66.42341			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	64.18764	100.00000	64.03214			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	64.24548	100.00000	64.08984			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	64.85269	100.00000	64.69558			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	65.59870	100.00000	65.43978			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	66.06713	100.00000	65.90708			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.31425	100.00000	22.26199			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	59.88119	100.00000	59.73454			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.67984	100.00000	32.60066			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	19.02437	100.00000	18.96497			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.57632	100.00000	14.54101			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.86940	100.00000	8.84171			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.40471	100.00000	8.38435			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.04817	100.00000	11.02721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.27425	100.00000	3.26704			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.21744	100.00000	8.19753			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.54549	100.00000	3.53732			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.36820	100.00000	13.33582			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.25051	100.00000	10.73105			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	97.86321	100.00000	97.60499			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	65.17076	100.00000	65.01287			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	8.10810	100.00000	8.08847			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	39.03257	100.00000	38.93697			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	104.07518	2.00000	104.05869			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	83.01967	100.00000	82.83311			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	84.74688	100.00000	84.55295			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	58.82898	100.00000	60.47031			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.92106	100.00000	0.91819			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.62869	100.00000	14.58251			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS70	On	04/06/2013	Spot Bond			100.00000	58.56687	100.00000	58.38201			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	57.83094	100.00000	57.64840			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.11897	100.00000	8.09363			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.64172	100.00000	18.58288			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	9.06945	100.00000	9.04082			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.46292	100.00000	28.37307			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.63867	100.00000	16.58615			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	34.95158	100.00000	34.79619			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	62.78760	100.00000	62.50537			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.06520	100.00000	29.00017			0.00	0	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	22.06126	100.00000	22.01189			0.00	0	1,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	97.31543	9.00000	97.29177			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.60416	8.00000	102.58193			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.67351	100.00000	16.63662			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.42249	9.00000	102.40605			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	14.12237	100.00000	14.09112			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.62999	100.00000	10.60659			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.92051	100.00000	11.89412			0.00	0	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	13.93385	100.00000	13.89972			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	19.77468	100.00000	19.71295			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	100.00000	9.48500	99.97468			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	75.75199	100.00000	75.60198			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	81.35658	100.00000	81.18566			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	76.52858	100.00000	76.37733			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	97.56383	100.00000	97.31042			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	91.85569	100.00000	91.62833			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD176	On	17/10/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	99.99918	100.00000	99.99905			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.22632	100.00000	7.20881			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.01405	100.00000	8.99221			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	91.88965	100.00000	91.66220			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	91.91230	100.00000	91.68479			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	91.96890	100.00000	91.74126			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	92.17269	100.00000	91.94454			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.78166	100.00000	20.73076			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.20793	100.00000	11.18077			0.00	0	15,000,000.00
GRT03	On	15/10/2015			100.00000	13.28468	100.00000	13.25250			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.51134	100.00000	10.48559			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	22.93825	100.00000	22.88268			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.81132	100.00000	10.78484			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	18.59063	100.00000	18.50888			0.00	0	0.00
HILB02	On	13/09/2017			100.00000	9.28406	100.00000	9.24278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC01	On	18/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			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	66.10552	100.00000	65.94538			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	66.10552	100.00000	65.94538			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	58.51084	100.00000	58.40014			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	64.68213	100.00000	64.55941			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	66.97303	100.00000	66.81079			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.62791	100.00000	18.58279			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	20.32572	100.00000	20.27648			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	66.24912	100.00000	66.08863			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	67.12260	100.00000	66.96000			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	19.02014	100.00000	18.97406			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	20.71796	100.00000	20.66776			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	66.43458	100.00000	66.27364			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	67.39183	100.00000	67.22856			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	19.52444	100.00000	19.47714			0.00	0	0.00
HMS1D5	On	19/07/2015	Spot Bond			100.00000	21.22226	100.00000	21.17084			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E2On	19/07/2013	Spot Bond				100.00000	67.09269	100.00000	66.93016			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	67.75079	100.00000	67.58666			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	20.14081	100.00000	20.09202			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	67.90036	100.00000	67.73587			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	69.09692	100.00000	68.92953			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.58744	100.00000	11.56194			0.00	0	35,414,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.28233	100.00000	7.26621			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.27614	100.00000	7.26004			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.84045	100.00000	10.81659			0.00	0	30,201,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.84045	100.00000	10.81659			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.25000	109.79043	1.14000	111.10400			15,125,650,000.00	12,100,520	188,200,260.00
I2038	On 31/01/2038	Spot Bond				1.98000	106.63836	1.93000	107.65857			5,743,330,560.00	2,900,672	362,900,336.00
I2050	On 31/12/2050	Spot Bond				1.93000	116.84673	1.93000	116.82805			4,633,212,040.00	2,400,628	110,400,314.00
IBC01	On 16/03/2015	Spot Bond				100.00000	18.59005	100.00000	18.55478			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	86.52265	100.00000	86.32144			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	87.70678	100.00000	87.49993			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	23.64287	100.00000	23.58996			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	86.86121	100.00000	86.65779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	20.98783	100.00000	20.93643			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.29766	100.00000	15.26020			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	56.14477	100.00000	56.00725			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.79921	100.00000	39.70173			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	39.45754	100.00000	39.36090			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.93330	100.00000	37.84842			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.69414	100.00000	15.65902			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.69215	100.00000	11.66599			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.80324	100.00000	38.85436			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.03330	100.00000	31.46365			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	29.46919	100.00000	29.39780		2,000,000,000,000.00	20,000,000	10,000,000.00	
IBL26	On	18/08/2014	Spot Bond			1.75000	106.54737	1.75000	106.53121			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	101.19621	8.27000	101.17393			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	22.08472	100.00000	22.03122			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	10.14425	100.00000	10.11968			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.90212	100.00000	5.88913			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.27425	100.00000	3.26704			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	19.27741	100.00000	19.21722			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On	02/04/2017	Spot Bond			100.00000	8.99533	100.00000	8.96725			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.21232	8.76500	100.18871			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.68859	100.00000	16.63591			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.80768	100.00000	9.77672			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	69.57533	100.00000	69.42218			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.65873	100.00000	19.61522			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.65873	100.00000	19.61522			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.97091	5.00000	100.95736			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.70435	100.00000	14.65844			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.43818	100.00000	14.39310			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	18.05833	100.00000	18.01815			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.30924	100.00000	20.25951			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.30924	100.00000	20.25951			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.48504	100.00000	9.45542			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.79318	100.00000	7.77410			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	70.99377	100.00000	70.61602			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	67.32143	100.00000	67.01882			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	65.12262	100.00000	64.82661			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	22.14995	100.00000	22.10039			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	57.03980	100.00000	56.76836			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	68.51034	100.00000	68.35954			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.71845	100.00000	16.67795			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	68.58166	100.00000	99.72678			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	100.93673	100.00000	100.66612			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On	02/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.54243	100,000.00000	2.49476			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On	08/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	53.03187	100.00000	52.93126			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	52.33157	100.00000	52.23228			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	41.75673	100.00000	41.11060			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	38.82580	100.00000	38.35167			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	37.03194	100.00000	36.65845			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	35.82217	100.00000	35.51447			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	34.95160	100.00000	34.69015			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	34.29530	100.00000	34.06809			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	33.78290	100.00000	33.58206			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	33.37180	100.00000	33.19187			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On	10/12/2013	Spot Bond			100.00000	33.03469	100.00000	32.87175			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	32.75325	100.00000	32.60437			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	65.04660	100.00000	64.76056			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	89.99572	100.00000	89.56920			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	62.34398	100.00000	62.19296			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.71462	100.00000	13.68139			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.36107	100.00000	17.31901			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.32741	100.00000	16.28786			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	94.28128	100.00000	94.05189			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	87.67244	100.00000	87.46517			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.40647	100.00000	8.38588			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	76.48737	100.00000	76.33621			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.42642	100.00000	23.36905			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.04507	100.00000	10.02047			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	86.22666	100.00000	86.02706			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	75.19939	100.00000	74.89494			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017	Spot Bond			6.50000	100.09427	6.50000	100.08248			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	78.21917	100.00000	78.00250			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	66.05597	100.00000	65.84974			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	88.46180	100.00000	88.25168			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	87.44971	100.00000	87.24442			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.13890	100.00000	10.10690			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	83.66281	100.00000	83.47647			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	27.43498	100.00000	27.34932			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	76.15063	100.00000	75.83333			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	51.71420	100.00000	51.48429			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	72.80000	100.00000	72.50996			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	72.50996	100.00000	72.22222			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.00000	70.73171	100.00000	70.30303			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.00000	47.66263	100.00000	47.33060			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.00000	47.66263	100.00000	47.33060			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.00000	70.73171	100.00000	70.30303			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On	28/02/2015	Spot Bond			100.00000	14.12226	100.00000	14.02388			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.41484	100.00000	9.34925			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	96.23319	100.00000	95.98389			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.47071	100.00000	64.31453			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.84412	100.00000	43.73791			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.84412	100.00000	43.73791			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.73882	100.00000	46.43522			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	45.17342	100.00000	45.06279			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.76519	100.00000	21.71246			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.66533	100.00000	22.61043			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.45654	100.00000	41.35500			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.68955	100.00000	16.63745			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.63314	100.00000	10.59994			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.11491	100.00000	8.08958			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	99.95295	8.80000	99.92943			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.97174	100.00000	36.88901			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.51472	100.00000	15.47672			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.67979	100.00000	11.65364			0.00	0	14,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	23.06438	100.00000	23.00851			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.49359	100.00000	16.45319			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.52823	100.00000	23.47616			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.53331	100.00000	9.50997			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.55231	100.00000	8.53136			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.53581	2.75000	100.52835			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.17057	2.60000	103.15247			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	56.80261	100.00000	56.53850			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	7.82139	100.00000	7.79697			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.11264	100.00000	8.09073			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.90720	100.00000	10.85924			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.38980	100.00000	0.38806			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00632	100.00000	0.00629			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.75723	100.00000	71.62360			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	83.28664	100.00000	83.10156			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.66853	100.00000	20.62303			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.14980	100.00000	11.12278			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.07567	2.60000	102.05776			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204	On	26/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA303	On	17/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA321	On	14/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On	26/09/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	40.74587	100.00000	40.16009			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	38.23069	100.00000	37.79036			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	36.64076	100.00000	36.28874			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	35.54574	100.00000	35.25282			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	34.74601	100.00000	34.49534			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	34.13645	100.00000	33.91746			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	33.65652	100.00000	33.46213			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	33.26887	100.00000	33.09414			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	32.94924	100.00000	32.79058			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	32.68118	100.00000	32.53589			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.37950	100.00000	55.24533			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.35655	100.00000	8.33631			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.35951	100.00000	31.28354			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	12.27211	100.00000	12.21814			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	82.39915	100.00000	82.21885			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On	01/08/2013	Spot Bond			100.00000	65.04660	100.00000	64.76056			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	89.69261	100.00000	89.27349			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.18742	100.00000	67.02466			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.79227	100.00000	66.63047			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	80.94143	100.00000	80.77244			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	76.81443	100.00000	76.66262			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.58538	100.00000	2.57550			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	79.15766	100.00000	78.99240			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.36955	100.00000	70.23875			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	19.37734	100.00000	19.33470			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	45.01487	100.00000	44.90582			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.69571	100.00000	19.64747			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	16.09481	100.00000	16.03429			0.00	0	8,600,000.00
LGL03	On	03/04/2018	Spot Bond			100.00000	1.61084	100.00000	1.60472			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ019On	08/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	64.76056	100.00000	64.47577			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.95797	100.00000	65.79819			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.31392	100.00000	31.23806			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	60.44874	100.00000	60.30231		40,000,000,000.00	0.00	400,000	200,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	28.79686	100.00000	28.72710			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	26.10356	100.00000	26.45427			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.31209	100.00000	16.26116			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	9.52278	100.00000	9.45207			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.00000	1.81143	100.00000	1.80355			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	96.84367	100.00000	96.59407			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	96.99922	100.00000	96.74858			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	44.90205	100.00000	44.79327			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16UOn	13/10/2012	Spot Bond			100.00000	99.45505	100.00000	99.18478			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	90.94897	100.00000	90.72660			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.93045	100.00000	44.82160			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	92.38049	100.00000	92.15295			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	42.68767	100.00000	42.58427			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	37.25574	100.00000	31.06415			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.68340	100.00000	22.62785			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.45559	100.00000	22.40119			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.75975	100.00000	5.74565			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.06189	100.00000	14.02746			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	105.05493	8.00000	105.03242			0.00	0	1,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	86.56491	100.00000	86.36312			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.98280	100.00000	20.93140			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.16281	100.00000	25.10682			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.20348	100.00000	25.14739			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.40652	100.00000	10.38336			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.64459	100.00000	9.62336			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.48914	100.00000	9.46825			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			8.59000	100.13874	8.59000	100.11560			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.46074	9.34000	102.43533			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.63527	10.01000	102.60803			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	27.53554	100.00000	27.47461			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.83247	100.00000	11.80349			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.03183	100.00000	7.01461			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.02012	100.00000	10.99312			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.52445	100.00000	17.48524			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.04614	100.00000	17.98918			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	103.17356	8.78500	103.14932			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	60.08217	100.00000	59.93502			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.91524	8.00000	104.89277			0.00	0	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	34.05700	100.00000	33.98203			0.00	0	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	21.11616	100.00000	21.06967			0.00	0	10,100,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	14.25246	100.00000	14.22108			0.00	0	4,200,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	50.73051	100.00000	50.61824			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC12On	20/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.66275	100.00000	6.64661			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11399	100.00000	0.11372			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.97898	100.00000	6.96207			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	7.06523	100.00000	7.04810			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.54776	100.00000	6.53190			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.61675	100.00000	6.60073			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.73174	100.00000	6.71544			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.78924	100.00000	6.77279			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.85823	100.00000	6.84162			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	7.03073	100.00000	7.01369			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	7.14572	100.00000	7.12841		40,000,000,000.00	400,000	200,000.00	
N4A408 On	14/08/2020	Spot Bond			100.00000	7.27221	100.00000	7.25459			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.38720	100.00000	7.36930			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.44469	100.00000	7.42666			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	8.13464	100.00000	8.11494			0.00	0	0.00
N4C508 On	14/08/2020	Spot Bond			100.00000	8.93958	100.00000	8.91792			0.00	0	0.00
N4D68U On	14/08/2020	Spot Bond			100.00000	0.11399	100.00000	0.11372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On	14/08/2020			100.00000	0.11399	100.00000	0.11372			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	31.44364	100.00000	31.36747			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	22.40042	100.00000	22.34616			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	21.19262	100.00000	21.14128			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.60028	100.00000	9.57703		35,450,000,000.00	354,500	354,500.00	
NBK14B	On	27/08/2015			100.00000	17.46221	100.00000	17.38543			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	9.76515	100.00000	9.72221			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			100.00000	19.50664	100.00000	19.46298			0.00	0	14,200,000.00
NBK2B	On	15/09/2015			100.00000	16.24329	100.00000	16.20351			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	12.56256	100.00000	12.53444			0.00	0	6,800,000.00
NBK4	On	28/10/2024			100.00000	0.02364	100.00000	0.02360			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	66.99098	100.00000	66.82869			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	25.94993	100.00000	25.89249			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.73997	100.00000	18.69457			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.58273	100.00000	9.55951			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	36.91301	100.00000	36.83041			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	38.45609	100.00000	38.36191			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	15.26836	100.00000	15.23420			0.00	0	9,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.99266	100.00000	11.96329			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	80.43484	100.00000	80.27667			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	97.97034	100.00000	97.71387			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	87.99008	100.00000	87.78158		40,000,000,000.00	400,000	200,000.00	
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.17869	100.00000	27.12713			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.32951	100.00000	34.26438			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.91851	100.00000	25.86934			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.57750	100.00000	24.53099			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.90749	100.00000	21.85441			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	86.87403	100.00000	86.67057			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	84.30352	100.00000	84.11192			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	84.09744	100.00000	83.90675			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	84.09744	100.00000	83.90675			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	84.09744	100.00000	83.90675			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	20.33181	100.00000	20.28256			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	19.76397	100.00000	20.16959			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	17.35663	100.00000	17.31458			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.00000	16.45769	100.00000	16.41739			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.83437	100.00000	12.80294			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	14.32140	100.00000	14.28671			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	15.06360	100.00000	15.02710			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	14.23967	100.00000	14.20517			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.86899	100.00000	11.84023			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	99.37936	100.00000	99.20440			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	8.10717	100.00000	8.09179			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	60.02721	100.00000	59.88179			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	39.58838	100.00000	39.50914			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	39.51859	100.00000	39.43950			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	14.99539	100.00000	14.92944			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	11.01557	100.00000	10.96713			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.00000	1.87003	100.00000	1.86123			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.00000	9.35477	100.00000	9.30918			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.24326	100.00000	100.00000			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	19.40981	100.00000	19.36637			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12A	On	14/12/2012	Spot Bond			100.00000	86.30995	100.00000	86.10923			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	89.49731	100.00000	89.28919			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	52.31518	100.00000	52.19812			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	41.32891	100.00000	41.23793			0.00	0	33,279,600.00
NED9	On	06/07/2017	Spot Bond			100.00000	6.99051	100.00000	7.49108			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	21.26981	100.00000	21.22299			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.53218	100.00000	11.50424			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	10.35261	100.00000	10.30659			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.77824	100.00000	10.75328			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	11.29223	100.00000	11.26737			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.88056	100.00000	11.85178			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	99.26654	6.82500	99.24828			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.06394	6.58500	100.04618			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	60.89483	100.00000	60.74730			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.59091	100.00000	15.54224			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	12.10613	100.00000	12.07680			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.11213	6.92500	100.09345			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13 On	22/05/2013	Spot Bond			100.00000	61.09315	100.00000	60.94515			70,000,000,000.00	700,000	350,000.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.76404	100.00000	15.71482			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.33169	100.00000	12.30181			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.16878	7.32500	100.14902			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	61.35760	100.00000	61.20896			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.08297	100.00000	16.03275			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	91.18834	100.00000	90.96485			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	61.39617	100.00000	61.24743			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	91.32286	100.00000	91.09904			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	61.61653	100.00000	61.46727			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	91.39013	100.00000	91.16613			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	61.89199	100.00000	61.74205			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	62.25008	100.00000	62.09928			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.50087	100.00000	9.47785			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.49350	8.21500	99.47151			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	59.70548	100.00000	59.56786			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	41.30995	100.00000	41.21902			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	17.05347	100.00000	17.01573			0.00	0	7,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On	31/03/2013			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	17.60801	100.00000	17.56925			0.00	0	2,400,000.00
NRA023	On	31/05/2023			100.00000	8.33133	100.00000	8.31202			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	16.44825	100.00000	16.41185			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	65.37005	100.00000	65.21169			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	30.92729	100.00000	30.85236			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	30.79671	100.00000	30.72211			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	11.42058	100.00000	11.39292			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	22.60685	100.00000	22.55208			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	66.81299	100.00000	66.51918			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	20.64499	100.00000	20.55419			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	12.23157	100.00000	12.20193			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	13.75947	100.00000	13.72613			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	13.79430	100.00000	13.76089			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	14.63050	100.00000	14.59507			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.55963	100.00000	15.52193			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	21.36659	100.00000	21.31483			0.00	0	0.00
OML01	On	27/10/2015			100.00000	20.63154	100.00000	20.58587			0.00	0	109,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA05On	30/04/2013	Spot Bond			100.00000	65.25521	100.00000	65.09714			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	32.10178	100.00000	32.02401			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	65.16806	100.00000	65.01018			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.86651	100.00000	31.78931			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.55826	100.00000	13.52541			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	97.08739	100.00000	96.83587			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.35896	100.00000	5.33539			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	97.47847	100.00000	97.22593			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.10458	100.00000	21.05346			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.04927	100.00000	6.03445			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	57.86486	100.00000	57.68222			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.17000	77.81517	98.17000	77.65265			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	53.39179	100.00000	53.27330			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	92.27712	100.00000	92.05040			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	27.66287	100.00000	27.59513			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	89.13639	100.00000	88.92958			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3B	On	15/12/2012	Spot Bond			100.00000	86.07739	100.00000	85.87768			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	57.47027	100.00000	57.32953			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	57.62631	100.00000	57.48518			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	57.82916	100.00000	57.68753			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	86.11984	100.00000	85.92002			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.80607	100.00000	27.73796			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	89.32951	100.00000	89.12225			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	57.88638	100.00000	57.74460			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	58.15164	100.00000	58.00923			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	86.19411	100.00000	85.99413			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	28.12614	100.00000	28.05726			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	58.35449	100.00000	58.21158			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	86.38510	100.00000	86.18467			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	28.47992	100.00000	28.41017			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	58.77060	100.00000	58.62665			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	42.58646	100.00000	42.48328			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	108.36067	13.50000	108.28403			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.93774	100.00000	20.89089			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	0.00226	100.00000	0.00225			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.52000	122.26482	5.41000	122.57948		282,719,223,245,760.00	217,250,588	25,404,651,179.00	
R158	On	15/09/2015	Spot Bond			13.50000	108.36067	13.50000	108.28403			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.30566	100.00000	9.28484			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	108.36067	13.50000	108.28403			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.13585	100.00000	4.12660			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	58.46801	100.00000	58.33931			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.86500	125.48349	7.65000	127.58317		171,315,244,291,620.00	781,976,388	11,772,780,730.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00100			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00045	100.00000	0.00044			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.61172	106.80453	212.58615	106.48902		300,632,972,080,000.00	414,000,000	1,226,510,000.00	
R197	On	07/12/2023	Spot Bond			1.24000	277.75356	1.18000	279.19082		198,662,264,960.00	160,211,504	178,452,000.00	
R201	On	21/12/2014	Spot Bond			4.97500	110.42021	4.91000	110.54591		14,174,958,831,100.00	849,237,956	2,758,565,256.00	
R202	On	07/12/2033	Spot Bond			1.95000	204.51768	1.87000	207.06221		1,124,614,877,100.00	576,725,578	1,296,191,330.00	
R2023	On	28/02/2023	Spot Bond			7.44500	103.04477	7.15500	105.15457		27,953,220,350,000.00	754,630,000	4,679,390,295.00	
R203	On	15/09/2017	Spot Bond			6.08500	109.68516	5.89500	110.51381		34,382,839,952,465.00	650,425,629	7,294,309,000.00	
R204	On	21/12/2018	Spot Bond			6.38000	110.61615	6.19500	111.58413		40,515,189,475,640.00	350,343,178	6,003,829,927.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	28/02/2048	Spot Bond			8.75000	100.97468	8.75000	100.95079			7,904,750,000,000.00	903,400,000	876,700,000.00
R205	On	31/03/2014	Spot Bond			100.00000	37.48629	100.00000	37.39548			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.15000	104.61531	5.06500	104.70590			5,708,280,527,900.00	108,403,986	1,804,002,686.00
R207	On	15/01/2020	Spot Bond			6.77000	104.43651	6.53500	105.78239			33,168,899,526,090.00	899,394,317	5,940,320,717.00
R208	On	31/03/2021	Spot Bond			6.98500	98.71719	6.71500	100.40593			89,798,301,131,385.00	855,877,041	11,121,960,186.00
R209	On	31/03/2036	Spot Bond			8.65500	76.20152	8.50000	77.44906			87,060,626,573,505.00	058,997,871	9,132,828,171.00
R210	On	31/03/2028	Spot Bond			1.58000	157.90789	1.53000	158.90896			39,875,566,000.00	25,237,700	42,750,550.00
R211	On	31/01/2017	Spot Bond			0.29000	123.06438	0.29000	123.05058			175,888,480.00	606,512	1,255,404,000.00
R212	On	31/01/2022	Spot Bond			1.24000	127.07805	1.12000	128.32727			221,076,524,800.00	178,287,520	1,337,008,000.00
R213	On	28/02/2031	Spot Bond			8.46500	87.24213	8.25000	89.03593			14,832,661,199,390.00	752,234,046	3,511,246,146.00
R214	On	28/02/2041	Spot Bond			6.50000	100.72711	6.50000	100.70931			12,303,320,250,000.00	892,818,500	4,586,135,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	47.10992	100.00000	47.00450			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	31.40661	100.00000	31.33634			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.93774	100.00000	20.89089			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.95849	100.00000	13.92726			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.30566	100.00000	9.28484			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.20378	100.00000	6.18989			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	4.13585	100.00000	4.12660			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	56.96252	100.00000	56.83645			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.97501	100.00000	37.89097			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	25.31667	100.00000	25.26064			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.87778	100.00000	16.84043			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.25186	100.00000	11.22695			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.50124	100.00000	7.48464			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	5.00082	100.00000	4.98976			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.33388	100.00000	3.32650			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.22259	100.00000	2.21767			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.48173	100.00000	1.47845			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.98782	100.00000	0.98563			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.65854	100.00000	0.65709			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.43903	100.00000	0.43806			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.29269	100.00000	0.29204			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19512	100.00000	0.19469			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.13008	100.00000	0.12980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	0.08672	100.00000	0.08653			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05781	100.00000	0.05769			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03854	100.00000	0.03846			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02570	100.00000	0.02564			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01713	100.00000	0.01709			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01142	100.00000	0.01139			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00761	100.00000	0.00760			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00508	100.00000	0.00506			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00338	100.00000	0.00338			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00226	100.00000	0.00225			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00150	100.00000	0.00150			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00100			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00067	100.00000	0.00067			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00045	100.00000	0.00044			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	41.86279	100.00000	41.76026			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	66.09345	100.00000	65.93333			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.13706	100.00000	13.10523			0.00	0	3,000,000.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.06118	100.00000	19.59958			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2UOn	24/07/2017	Spot Bond			100.00000	2.45638	100.00000	2.44558			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	87.46649	100.00000	87.26020			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.00000	59.27895	100.00000	59.09185			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	59.27895	100.00000	59.09185			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.00000	51.94514	100.00000	51.71420			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	19.53727	100.00000	19.48942			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	71.67991	100.00000	71.58860			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	99.96548	100.00000	99.69676			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	24.07584	100.00000	24.01751			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.77045	5.87500	103.75408			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	93.90791	100.00000	93.67314			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	18.52556	100.00000	18.44409			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.00000	37.27001	100.00000	36.99026			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	28.67981	100.00000	28.60957			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	89.93944	100.00000	89.72271			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	90.08231	100.00000	89.86524			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.06104	100.00000	25.00033			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.78271	100.00000	12.75740			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.74124	100.00000	13.70796			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.76509	100.00000	15.72689			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.76509	100.00000	15.72689			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	67.76514	100.00000	67.46714			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	60.20795	100.00000	59.94318			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	55.20560	100.00000	54.96017			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	35.62272	100.00000	35.35534		4,000,000,000,000.00	0.00	40,000,000	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	4.15299	100.00000	4.13453			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.36460	100.00000	0.36298			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	42.01386	100.00000	41.91095			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.75901	100.00000	36.68624			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.87781	100.00000	22.82239			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.14720	5.25000	101.13295			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.65273	100.00000	0.65113			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	80.00001	100.00000	80.00000			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
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	98.08102	100.00000	97.87234			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	9.84090	100.00000	14.68409			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	91.64526	100.00000	91.41898			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.88836	100.00000	17.84898			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.51903	100.00000	10.49355			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.34927	8.00000	110.32562			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.61934	100.00000	8.59847			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.65787	100.00000	7.63911			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.91500	100.00000	7.89002			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.91107	100.00000	23.85844			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	69.59066	100.00000	69.46344			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	9.48008	100.00000	9.45899			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.73274	5.75000	120.70133			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	49.03928	100.00000	48.92954			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	69.12187	100.00000	68.99316			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	71.06006	100.00000	70.92471			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.43129	100.00000	10.40795			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.35903	100.00000	22.30901			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	70.22505	100.00000	70.09427			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.28530	100.00000	8.26501			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	29.22850	100.00000	29.15692			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.75262	100.00000	28.68220			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.35044	100.00000	10.32537			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.97221	100.00000	55.83661			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.19697	100.00000	43.09233			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.93549	100.00000	10.91102			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	43.18472	100.00000	43.08010			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.59645	100.00000	11.56836			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	7.46637	100.00000	7.44808			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.98345	100.00000	0.98127			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.70782	100.00000	7.68895			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	13.06713	100.00000	13.03820			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	104.05008	10.05000	104.02237			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.53032	100.00000	7.50680			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	21.03664	100.00000	20.98568			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	8.21816	100.00000	8.19250			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.89527	100.00000	7.87614			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.17005	8.00000	105.15501			0.00	0	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	11.14029	100.00000	11.11576			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.97331	100.00000	11.94695			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.52055	100.00000	72.38423		94,000,000,000.00	940,000	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	18.38092	100.00000	18.34046			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	68.01763	100.00000	67.86082			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.28233	100.00000	7.26621			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.90212	100.00000	5.88913			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.25604	100.00000	11.22847			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On	20/01/2013	Spot Bond			100.00000	86.78150	100.00000	86.59566			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.40004	100.00000	2.39416			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.06031	100.00000	0.06015			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.09427	6.50000	100.08248			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.08354	100.00000	10.05885			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	56.14899	100.00000	56.01146			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.72336	100.00000	15.68486			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.50793	100.00000	9.48464			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.19657	8.75000	100.18083			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	56.40201	100.00000	56.27786			0.00	0	350,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.92774	100.00000	14.89488			0.00	0	8,227,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	62.77282	100.00000	62.63389			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.43129	100.00000	10.40795			0.00	0	18,738,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	29.34497	100.00000	29.27388			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	11.05151	100.00000	11.02474			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	16.26401	100.00000	16.22461			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.90868	100.00000	8.88710			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			100.00000	16.60210	100.00000	16.56536			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	15.99260	100.00000	15.94267			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.11225	100.00000	10.08749			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.66308	100.00000	9.63941			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.54101	100.00000	9.51122			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	7.01445	100.00000	6.99884			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.20081	6.75000	100.18254			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.95990	100.00000	24.92070			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.71760	7.25000	101.69791			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	10.20518	100.00000	10.17297			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.61431	8.75000	98.59099			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.94270	13.50000	100.90629			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.61242	100.00000	2.60199			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872 On	13/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	49.77675	100.00000	49.66628			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	53.56335	100.00000	53.44448			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN933	On	19/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN936	On	13/11/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN937	On	14/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN938	On	16/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN939	On	16/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN948	On	19/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	20.68244	100.00000	20.63642			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	9.22574	100.00000	9.20522			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	34.45278	100.00000	34.37695			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	36.99447	100.00000	36.91170			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.91183	6.27500	100.89471			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	66.11644	100.00000	65.95627			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.16123	100.00000	65.00337			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.80027	100.00000	16.75957			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	104.00595	8.00000	103.98379			0.00	0	440,000.00
TFS88	On	08/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.48922	6.27000	100.47208			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	41.62972	100.00000	41.54730			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.64062	100.00000	42.50750			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	9.03342	100.00000	9.00522			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.29432	100.00000	9.26530			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.44296	100.00000	9.42217			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038			100.00000	9.85523	100.00000	9.82446			0.00	0	0.00
TH10C1	On	18/10/2038			100.00000	11.05534	100.00000	11.02083			0.00	0	0.00
TH10D1	On	18/10/2038			100.00000	16.01231	100.00000	15.96232			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	99.62072	100.00000	99.35364			0.00	0	0.00
TH9A10	On	18/07/2016			100.00000	12.71294	100.00000	12.68215			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	99.54835	100.00000	99.28147			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.53689	100.00000	100.26736			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	99.75563	100.00000	99.48818			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.02546	100.00000	99.75729			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	7.77315	100.00000	7.75432			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	8.32618	100.00000	8.30601			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	8.69486	100.00000	8.67380			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	9.43224	100.00000	9.40939			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	9.92382	100.00000	9.89978			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	15.13460	100.00000	15.09794			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	12.36909	100.00000	12.33913			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	14.79891	100.00000	14.76306			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	12.65366	100.00000	12.62301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	8.51052	100.00000	8.48991			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.63342	100.00000	8.61250			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.69486	100.00000	8.67380			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	12.46395	100.00000	12.43375			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	12.65366	100.00000	12.62301			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	13.30580	100.00000	13.27357			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	9.30934	100.00000	9.28679			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	13.30580	100.00000	13.27357			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	14.25438	100.00000	14.21985			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.53830	100.00000	10.51277			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	14.19509	100.00000	14.16070			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.93796	100.00000	18.89208			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	15.45412	100.00000	15.41668			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	19.11582	100.00000	19.06951			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.98691	100.00000	37.89488			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	28.30017	100.00000	28.23754			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.76261	6.00000	103.74609			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.33358	100.00000	14.30203			0.00	0	1,001,553,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	11.22375	100.00000	11.19863			1,000,000,000,000.00	10,000,000	304,004,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	15.30919	100.00000	15.27549			0.00	0	103,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.67959	100.00000	10.65608			6,000,000,000,000.00	60,000,000	187,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.38677	100.00000	12.35950			0.00	0	11,806,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	8.09802	100.00000	8.05993			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	8.28871	100.00000	8.24972			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.53023	100.00000	8.49011			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.55566	100.00000	8.51542			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.75064	100.00000	9.70477			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	16.58360	100.00000	16.50559			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	17.77188	100.00000	100.00000			72,200,000,000,000.00	722,000,000	700,000,000.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	9.20391	100.00000	100.00000			50,500,000,000,000.00	505,000,000	500,000,000.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	7.88711	100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.29491	10.00000	100.26806			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.28756	9.75000	100.26138			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.28809	100.00000	10.26156			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.77577	100.00000	11.74942			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	94.61681	100.00000	94.38434			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.01158	100.00000	30.93645			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.65062	100.00000	11.62240			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	20.66203	100.00000	21.06657			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.56063	100.00000	12.53252			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	94.52057	100.00000	94.28006			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.89314	100.00000	43.78680			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	94.54967	100.00000	94.30908			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.11583	100.00000	44.00411			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	94.65441	100.00000	94.41356			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.36542	100.00000	44.25794			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.65988	100.00000	16.60787			60,000,000,000.00	600,000	300,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.17050	100.00000	11.13563			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.76866	100.00000	8.74129			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	76.37896	100.00000	76.22802			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	21.38074	100.00000	21.33368			27,400,000,000.00	274,000	66,798,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.51161	100.00000	12.48275			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.92571	100.00000	22.87525			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	14.27451	100.00000	14.24309			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.56563	100.00000	12.53797			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.33193	100.00000	12.30480			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	12.22807	100.00000	12.20116			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	48.71981	100.00000	48.61079			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	39.78369	100.00000	39.69565			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	11.01603	100.00000	10.99179			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	30.36471	100.00000	30.29714			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.78608	100.00000	24.73152			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.62491	100.00000	8.60582			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.69229	100.00000	17.65335			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.99179	100.00000	10.96759			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.35109	100.00000	0.35031			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02715	100.00000	0.02710			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.06798	100.00000	18.03370			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.43132	100.00000	16.40015			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.63401	100.00000	14.60625			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.63401	100.00000	14.60625			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.79738	100.00000	13.77120			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.79738	100.00000	13.77120			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.69731	100.00000	8.68080			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.73127	100.00000	7.71660			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.73127	100.00000	7.71660			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.50428	100.00000	6.49194			0.00	0	0.00
Total for j-Bonds :											,490,844,693,076,800.00	,114,782,634	109,318,452,183.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									10,845,173,056,090.00	15,020,650	09,320,006,920.00
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