



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 10/10/2012

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On	14/12/2012			8.78380	8.78380	8.85900	8.85900		18.20	337,201,298.20	38,389	322,020.00
\$ / R	On	14/12/2012	7.80	Call			1,066.13860	1.06614	995.123	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			7.13860	0.00714	11.323	16.78	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			919.48310	0.91948	852.777	16.32	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			10.48310	0.01048	18.977	16.32	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			872.22780	0.87223	807.106	16.33	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			13.22780	0.01323	23.307	16.33	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			12.36850	0.01237	12.942	29.01	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,253.36850	2.25337	2,329.142	29.01	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			136.77860	0.13678	129.818	20.33	0.00	0	9,250.00
\$ / R	On	14/12/2012	9.25	Put			527.77860	0.52778	596.018	20.33	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			93.74610	0.09375	90.141	21.62	0.00	0	1,300.00
\$ / R	On	14/12/2012	9.50	Put			734.74610	0.73475	806.341	21.62	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			28.91310	0.02891	28.702	26.13	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,569.91310	1.56991	1,644.902	26.13	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			173.70350	0.17370	163.689	19.62	0.00	0	1,540.00
\$ / R	On	14/12/2012	9.10	Put			414.70350	0.41470	479.889	19.62	0.00	0	0.00
\$ / R	On	14/12/2012	9.20	Call			148.05950	0.14806	140.197	20.10	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			489.05950	0.48906	556.397	20.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			141.17560	0.14118	133.866	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			512.17560	0.51218	580.066	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			239.63070	0.23963	223.596	18.67	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			280.63070	0.28063	339.796	18.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			203.99810	0.20400	191.290	19.15	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			344.99810	0.34500	407.490	19.15	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			200.74090	0.20074	188.328	19.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			351.74090	0.35174	414.528	19.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			307.76460	0.30776	283.468	18.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			198.76460	0.19876	249.668	18.04	699,069.56	2,800	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			282.90170	0.28290	261.224	18.20	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			223.90170	0.22390	277.424	18.20	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			273.41390	0.27341	253.243	18.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			234.41390	0.23441	289.443	18.29	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			457.28910	0.45729	418.286	17.28	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			98.28910	0.09829	134.486	17.28	336,216.00	2,500	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			392.39460	0.39239	359.519	17.58	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			133.39460	0.13339	175.719	17.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			334.28520	0.33429	307.239	17.89	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			175.28520	0.17529	223.439	17.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			606.52770	0.60653	555.273	16.67	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			47.52770	0.04753	71.473	16.67	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			590.51220	0.59051	540.441	16.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			51.51220	0.05151	76.641	16.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			566.92170	0.56692	518.651	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			57.92170	0.05792	84.851	16.82	25,455.24	300	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			825.54910	0.82555	762.202	16.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			16.54910	0.01655	28.402	16.34	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			779.53250	0.77953	718.151	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	8.10	Put			20.53250	0.02053	34.351	16.35	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			647.53440	0.64753	593.402	16.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			38.53440	0.03853	59.602	16.51	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.89630	8.89630	8.97400	8.97400		18.10	6,271,891.50	705	35,822.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			95.95000	0.09595	88.436	24.86	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			1,971.95000	1.97195	2,042.136	24.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			256.42350	0.25642	234.958	20.39	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			832.42350	0.83242	888.658	20.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			151.59240	0.15159	139.181	22.66	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,377.59240	1.37759	1,442.881	22.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			117.54940	0.11755	108.220	23.87	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,693.54940	1.69355	1,761.920	23.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			481.55230	0.48155	442.199	17.93	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			357.55230	0.35755	395.899	17.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			382.50620	0.38251	350.608	18.80	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			508.50620	0.50851	554.308	18.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			305.21980	0.30522	279.540	19.67	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			681.21980	0.68122	733.240	19.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			956.25370	0.95625	891.349	16.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			82.25370	0.08225	95.050	16.20	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			664.46850	0.66447	613.494	16.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			190.46850	0.19047	217.194	16.74	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			528.28220	0.52828	485.722	17.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			304.28220	0.30428	339.422	17.59	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			1,039.82390	1.03982	971.018	16.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			65.82390	0.06582	74.718	16.10	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.99550	8.99550	9.07570	9.07570		18.29	12,791,601.00	1,422	14,879.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			697.28970	0.69729	645.450	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			361.58970	0.36159	389.950	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			692.44640	0.69245	640.868	17.49	0.00	0	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	14/06/2013	Foreign Exchange Future	8.75	Put			366.74640	0.36675	395.368	17.49	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			687.63880	0.68764	636.324	17.52	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			371.93880	0.37194	400.824	17.52	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.15620	9.15620	9.23930	9.23930		18.60	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			844.40960	0.84441	792.506	18.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			605.10960	0.60511	636.306	18.16	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			608.89790	0.60890	567.663	19.84	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,059.59790	1.05960	1,101.463	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			471.26080	0.47126	438.587	21.17	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,501.96080	1.50196	1,552.387	21.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,427.64460	1.42764	1,351.832	16.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			188.34460	0.18834	195.632	16.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			954.68520	0.95469	896.018	17.42	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			465.38520	0.46539	489.818	17.42	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.30700	9.30700	9.39360	9.39360		19.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,731.36750	1.73137	1,661.781	16.86	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			337.76750	0.33777	354.781	16.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.93730	9.93730	10.03960	10.03960		20.19	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.78380	8.78380	8.85900	8.85900		18.20	237,162.60	27	1,308.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			60,594.53990	0.60595	55,447.176	16.59	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			4,694.53990	0.04695	7,067.176	16.59	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			39,629.90600	0.39630	36,381.949	17.46	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			12,729.90600	0.12730	17,001.949	17.46	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.89630	8.89630	8.97400	8.97400		18.10	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			55,838.52650	0.55839	51,384.605	17.39	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			27,438.52650	0.27439	30,754.605	17.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.99550	8.99550	9.07570	9.07570		18.29	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			69,728.96610	0.69729	64,544.973	17.45	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			36,158.96610	0.36159	38,994.974	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Call			69,244.63850	0.69245	64,086.780	17.49	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Put			36,674.63850	0.36675	39,536.780	17.49	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Call			68,763.88380	0.68764	63,632.410	17.52	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Put			37,193.88380	0.37194	40,082.410	17.52	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future				14.07000	14.07000	14.17030	14.17030			60,697,980.00	4,314	14,379.00
£ / R	On 14/12/2012	Foreign Exchange Future		12.25	Call			1,927.74140	1.92774	1,827.569	16.36	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		12.25	Put			7.44140	0.00744	7.569	16.36	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.37	Call			878.07380	0.87807	786.549	13.98	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.37	Put			77.77380	0.07777	86.549	13.98	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.55	Call			738.12910	0.73813	654.202	14.25	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.55	Put			117.82910	0.11783	134.202	14.25	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.70	Call			633.88060	0.63388	555.164	14.48	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.70	Put			163.58060	0.16358	185.164	14.48	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.95	Call			482.67720	0.48268	413.834	14.87	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future		13.95	Put			262.37720	0.26238	293.834	14.87	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future		14.20	Call			361.05600	0.36106	305.677	15.43	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future		14.20	Put			390.75600	0.39076	435.677	15.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				14.24510	14.24510	14.35010	14.35010			0.00	0	4,540.00
£ / R	On 18/03/2013	Foreign Exchange Future		14.40	Call			573.58330	0.57358	513.622	15.59	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future		14.40	Put			623.48330	0.62348	668.522	15.59	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.53	Call			1,039.06600	1.03907	949.704	14.10	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.53	Put			218.96600	0.21897	234.605	14.10	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.70	Call			926.33670	0.92634	844.729	14.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.70	Put			276.23670	0.27624	299.629	14.36	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.90	Call			810.18240	0.81018	734.209	14.70	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future		13.90	Put			360.08240	0.36008	389.109	14.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future				14.39900	14.39900	14.50880	14.50880			0.00	0	60.00
£ / R	On 14/06/2013	Foreign Exchange Future		13.79	Call			1,097.63320	1.09763	1,014.602	14.42	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future		13.79	Put			378.83320	0.37883	405.602	14.42	0.00	0	0.00

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£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,091.46040	1.09146	1,009.112	14.43	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			382.66040	0.38266	410.112	14.43	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,085.75150	1.08575	1,003.645	14.45	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			386.95150	0.38695	414.645	14.45	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,557.39260	2.55739	2,449.897	15.06	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			48.59260	0.04859	50.897	15.06	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,661.25410	1.66125	1,558.378	13.92	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			152.45410	0.15245	159.378	13.92	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11220	0.11220	0.11330	0.11330		18.19	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			514.66900	0.00515	461.383	18.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			184.66900	0.00185	241.383	18.19	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11380	0.11380	0.11490	0.11490		18.95	408,086.80	3,586	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,502.87930	0.02503	2,392.686	18.45	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			12.87930	0.00013	12.686	18.45	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,573.76660	0.01574	1,474.953	18.38	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			83.76660	0.00084	94.953	18.38	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			839.89210	0.00840	768.254	18.95	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			349.89210	0.00350	388.254	18.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.33870	11.33870	11.43210	11.43210		15.44	94,791,532.00	8,360	74,185.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,934.65630	1.93466	1,840.912	17.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			2.55630	0.00256	2.212	17.60	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,586.74380	1.58674	1,493.265	15.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			4.64380	0.00464	4.564	15.87	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			267.78270	0.26778	231.901	15.91	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			335.68270	0.33568	393.201	15.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			573.55130	0.57355	506.542	14.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			91.45130	0.09145	117.842	14.32	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			538.33700	0.53834	474.129	14.46	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			106.23700	0.10624	135.429	14.46	0.00	0	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	11.10	Call			472.30910	0.47231	413.866	14.74	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			140.20910	0.14021	175.166	14.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,142.85560	1.14286	1,053.162	14.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			10.75560	0.01076	14.462	14.11	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,047.83480	1.04783	959.565	14.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			15.73480	0.01573	20.865	14.07	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			674.50860	0.67451	597.808	13.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			62.40860	0.06241	79.108	13.96	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.49570	11.49570	11.59250	11.59250		15.67	862,177.50	75	11,558.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			816.41080	0.81641	737.454	14.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			193.91080	0.19391	211.754	14.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			211.90640	0.21191	182.675	18.45	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,259.40640	1.25941	1,326.975	18.45	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.63480	11.63480	11.73510	11.73510		15.78	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			854.39900	0.85440	775.093	14.81	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			359.29900	0.35930	380.293	14.81	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			849.09040	0.84909	770.082	14.83	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			363.99040	0.36399	385.282	14.83	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			843.81360	0.84381	765.104	14.86	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			368.71360	0.36871	390.304	14.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.86320	11.86320	11.96670	11.96670		15.90	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,206.89150	1.20689	1,105.764	14.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			440.19150	0.44019	442.564	14.59	0.00	0	0.00
2025	On	01/11/2012	Bond Future			110.80542	110.80542	110.32469	110.32469			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,334.69000	10.33469	10,815.420		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			10,324.69000	10.32469	10,805.420		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			10,314.69000	10.31469	10,795.420		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			108.50672	108.50672	107.04229	107.04229			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,052.29000	8.05229	9,516.720		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			8,042.29000	8.04229	9,506.720		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			8,032.29000	8.03229	9,496.720		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			117.32493	117.32493	117.32076	117.32076			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			13,330.76000	13.33076	13,334.930		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			13,320.76000	13.32076	13,324.930		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			13,310.76000	13.31076	13,314.930		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			469.95600	469.95600	466.83200	466.83200			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			476.69500	476.69500	473.52400	473.52400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.63800	419.63800	417.21300	417.21300			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			425.65500	425.65500	423.19400	423.19400			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.95410	8.95410	8.99000	8.99000		12.10	913,318.20	102	10,636.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			555.75740	0.55576	522.324	11.90	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			25.75740	0.02576	28.224	11.90	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.00310	9.00310	9.04220	9.04220		12.24	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			617.83840	0.61784	586.924	11.81	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			85.63840	0.08564	93.824	11.81	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.04710	9.04710	9.08790	9.08790			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			337.90000	0.33790	297.100		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			327.90000	0.32790	287.100		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			347.90000	0.34790	307.100		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			9.09330	9.09330	9.13900	9.13900		13.06	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			591.26390	0.59126	550.851	12.75	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			342.26390	0.34226	347.551	12.75	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			586.17850	0.58618	545.892	12.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			347.17850	0.34718	352.592	12.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			581.12710	0.58113	540.975	12.78	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			352.12710	0.35213	357.675	12.78	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.35200	9.35200	9.42480	9.42480		14.30	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.96130	8.96130	9.04640	9.04640		16.55	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			721.41940	0.72142	654.033	15.79	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			25.01940	0.02502	42.733	15.79	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			9.05450	9.05450	9.14200	9.14200		14.68	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			635.77190	0.63577	573.712	13.97	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			133.77190	0.13377	159.212	13.97	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			628.61230	0.62861	567.311	13.99	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			136.61230	0.13661	162.811	13.99	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			621.49340	0.62149	560.960	14.01	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			139.49340	0.13949	166.460	14.01	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.20570	0.20570	0.23030	0.23030			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.12590	0.12590	0.11830	0.11830			0.00	0	0.00

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			0.01390	0.01390	0.00980	0.00980			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.01680	0.01680	0.01370	0.01370			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.13570	0.13570	0.12760	0.12760			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.00780	0.00780	0.00590	0.00590			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.13990	0.13990	0.12810	0.12810			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.15250	0.15250	0.14130	0.14130			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.00780	0.00780	0.00590	0.00590			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.07330	0.07330	0.07510	0.07510			0.00	0	32,250.00
CF CANIOn	14/12/2012	Can-Do Future			0.22820	0.22820	0.25270	0.25270			0.00	0	13,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.06530	0.06530	0.07130	0.07130			0.00	830	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.36670	9.36670	9.44540	9.44540		16.10	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			495.90900	0.49591	433.942	15.20	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			90.50900	0.09051	107.241	15.20	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.50330	9.50330	9.58520	9.58520		17.09	237,582.50	25	50.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			668.35280	0.66835	601.849	16.05	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			223.15280	0.22315	238.549	16.05	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			662.50620	0.66251	596.291	16.08	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			227.30620	0.22731	242.991	16.08	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			656.70300	0.65670	590.777	16.11	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			231.50300	0.23150	247.477	16.11	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.73220	8.73220	8.80640	8.80640		18.32	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	8.43	Call			400.67400	0.40067	344.230	16.99	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			24.27400	0.02427	42.030	16.99	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			392.33510	0.39234	336.636	17.03	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			25.93510	0.02594	44.436	17.03	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			384.07820	0.38408	329.135	17.08	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			27.67820	0.02768	46.935	17.08	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			271.27490	0.27127	228.630	17.70	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			64.87490	0.06487	96.430	17.70	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			181.83930	0.18184	151.581	18.32	0.00	0	25,000.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			125.43930	0.12544	169.381	18.32	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry			7.11720	7.11720	7.18480	7.18480		31.99	0.00	8,000	11,000.00
DABF	On	11/10/2012	Any day expiry	6.99	Call			197.65800	0.19766	128.584	20.31	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	6.99	Put			2.85800	0.00286	1.384	20.31	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Call			188.12440	0.18812	119.022	20.11	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Put			3.32440	0.00332	1.822	20.11	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	7.01	Call			178.66280	0.17866	109.584	19.91	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.01	Put			3.86280	0.00386	2.383	19.91	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Call			90.79380	0.09079	31.279	18.53	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Put			15.99380	0.01599	24.079	18.53	0.00	0	3,000.00
DABF	On	11/10/2012	Any day expiry	7.13	Call			75.56890	0.07557	22.799	19.33	0.00	0	5,000.00
DABF	On	11/10/2012	Any day expiry	7.13	Put			20.76890	0.02077	35.599	19.33	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.20	Call			0.00000	0.00000	6.897	22.10	0.00	6,000	6,000.00
DABF	On	11/10/2012	Any day expiry	7.20	Put			0.00000	0.00000	89.697	22.10	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry			8.73830	8.73830	8.81270	8.81270		18.11	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			364.85590	0.36486	315.735	17.05	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			42.15590	0.04216	67.435	17.05	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			357.21680	0.35722	308.892	17.09	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			44.51680	0.04452	70.592	17.09	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			349.66720	0.34967	302.144	17.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry	8.51	Put			46.96720	0.04697	73.844	17.13	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			224.60420	0.22460	192.342	17.91	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			111.90420	0.11190	154.042	17.91	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry			8.70760	8.70760	8.77960	8.77960		20.15	0.00	0	12,300.00
DABH	On	12/10/2012	Any day expiry	8.49	Call			294.09240	0.29409	221.793	22.72	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.49	Put			4.49240	0.00449	4.193	22.72	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Call			284.62110	0.28462	212.403	22.60	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Put			5.02110	0.00502	4.803	22.60	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Call			275.20540	0.27521	203.092	22.48	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Put			5.60540	0.00561	5.492	22.48	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.80	Call			55.77430	0.05577	21.915	21.86	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.80	Put			76.17430	0.07617	114.315	21.86	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.60	Call			193.87540	0.19388	124.472	21.37	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.60	Put			14.27540	0.01428	16.872	21.37	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.70	Call			115.08790	0.11509	55.679	20.15	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.70	Put			35.48790	0.03549	48.079	20.15	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.75	Call			82.58360	0.08258	35.560	21.00	0.00	15,000	10,000.00
DABH	On	12/10/2012	Any day expiry	8.75	Put			52.98360	0.05298	77.960	21.00	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry			7.11720	7.11720	7.18480	7.18480		18.21	0.00	15,000	8,000.00
DABI	On	12/10/2012	Any day expiry	6.99	Call			200.53230	0.20053	133.481	20.63	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	6.99	Put			5.73230	0.00573	6.281	20.63	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Call			191.28240	0.19128	124.530	20.41	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Put			6.48240	0.00648	7.330	20.41	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Call			182.12310	0.18212	115.737	20.19	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Put			7.32310	0.00732	8.537	20.19	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.11	Call			97.91840	0.09792	42.503	18.47	0.00	0	15,000.00
DABI	On	12/10/2012	Any day expiry	7.11	Put			23.11840	0.02312	35.303	18.47	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry			8.92310	8.92310	8.95770	8.95770		10.93	0.00	0	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
DABJ	On	15/10/2012	Any day expiry	8.89	Call			96.17250	0.09617	64.515	11.08	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.89	Put			28.47250	0.02847	31.415	11.08	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Call			88.83790	0.08884	57.966	10.93	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Put			31.13790	0.03114	34.866	10.93	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Call			81.73090	0.08173	53.071	11.10	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Put			34.03090	0.03403	39.971	11.10	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Call			16.86220	0.01686	9.959	14.20	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Put			149.16220	0.14916	176.859	14.20	0.00	0	3,000.00
DAEU	On	11/10/2012	Any day expiry			11.23370	11.23370	11.32280	11.32280		26.25	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Call			283.14770	0.28315	195.183	18.34	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Put			0.34770	0.00035	1.483	18.34	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Call			273.24110	0.27324	185.568	18.33	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Put			0.44110	0.00044	1.868	18.33	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Call			263.35690	0.26336	176.038	18.32	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Put			0.55690	0.00056	2.338	18.32	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Call			243.67470	0.24367	157.289	18.29	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Put			0.87470	0.00087	3.589	18.29	0.00	0	3,000.00
DAUS	On	31/10/2012	Any day expiry			8.72980	8.72980	8.80380	8.80380		18.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,403.86160	1.40386	1,329.895	21.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.06160	0.00006	0.096	21.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,084.28220	1.08428	1,010.479	20.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.48220	0.00048	0.679	20.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			954.86910	0.95487	881.264	19.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			1.06910	0.00107	1.463	19.37	0.00	8,220	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			189.87590	0.18988	156.234	18.12	0.00	8,220	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			106.07590	0.10608	146.434	18.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			0.00000	0.00000	64.792	20.31	0.00	8,220	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			0.00000	0.00000	354.992	20.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			0.00000	0.00000	733.123	18.40	0.00	0	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	8.00	Put			0.00000	0.00000	3.323	18.40	0.00	8,220	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			560.99870	0.56100	491.940	16.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			7.19870	0.00720	12.140	16.69	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			329.92890	0.32993	278.269	17.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			36.12890	0.03613	58.469	17.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.76650	8.76650	8.84150	8.84150		18.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			284.15230	0.28415	257.346	17.90	0.00	8,440	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			162.65230	0.16265	210.846	17.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			0.00000	0.00000	150.112	19.40	0.00	8,440	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			0.00000	0.00000	403.612	19.40	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			995.88960	0.99589	924.266	16.61	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			4.38960	0.00439	7.766	16.61	0.00	8,440	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			0.00000	0.00000	781.603	16.35	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			0.00000	0.00000	15.103	16.35	0.00	8,440	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			412.13230	0.41213	372.662	17.17	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			80.63230	0.08063	116.162	17.17	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,124.61850	1.12462	1,051.565	17.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			3.11850	0.00312	5.065	17.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.80070	8.80070	8.87600	8.87600		18.05	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			354.18970	0.35419	329.298	17.78	0.00	7,530	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			198.18970	0.19819	248.598	17.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			0.00000	0.00000	215.103	19.03	0.00	7,530	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			0.00000	0.00000	434.403	19.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			1,038.02470	1.03802	969.037	16.44	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			12.02470	0.01202	18.337	16.44	0.00	7,530	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			0.00000	0.00000	831.618	16.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			0.00000	0.00000	30.918	16.30	0.00	7,530	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			478.28130	0.47828	442.088	17.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			112.28130	0.11228	151.388	17.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,164.79220	1.16479	1,093.484	16.99	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
DAUS	On	27/12/2012	Any day expiry	7.72	Put			8.79220	0.00879	12.785	16.99	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.84120	8.84120	8.91700	8.91700		19.87	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			489.74720	0.48975	454.425	17.30	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			192.74720	0.19275	233.225	17.30	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			435.74620	0.43575	404.668	17.64	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			238.74620	0.23875	283.468	17.64	0.00	6,625	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			0.00000	0.00000	285.819	18.76	0.00	6,625	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			0.00000	0.00000	464.619	18.76	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			0.00000	0.00000	890.866	16.21	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			0.00000	0.00000	49.666	16.21	0.00	6,625	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			501.19780	0.50120	464.995	17.23	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			184.19780	0.18420	223.795	17.23	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			495.44520	0.49545	459.684	17.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			188.44520	0.18845	228.484	17.27	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,093.00130	1.09300	1,024.190	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			26.00130	0.02600	32.990	16.37	0.00	6,625	0.00
DAUS	On	26/02/2013	Any day expiry			8.87340	8.87340	8.95030	8.95030		17.99	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			0.00000	0.00000	340.496	18.61	0.00	6,245	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			0.00000	0.00000	487.096	18.61	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			558.56000	0.55856	516.386	17.20	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			218.26000	0.21826	252.986	17.20	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			553.00610	0.55301	511.179	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			222.70610	0.22271	257.780	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			500.13540	0.50014	461.704	17.56	0.00	6,245	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			269.83540	0.26984	308.304	17.56	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,139.56970	1.13957	1,069.041	16.33	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			39.26970	0.03927	45.641	16.33	0.00	6,245	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			0.00000	0.00000	938.496	16.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			0.00000	0.00000	65.096	16.18	0.00	6,245	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			564.16090	0.56416	521.638	17.16	0.00	0	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	26/02/2013	Any day expiry	8.60	Put			213.86090	0.21386	248.238	17.16	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.90550	8.90550	8.98350	8.98350		18.08	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			420.30590	0.42031	384.970	18.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			476.80590	0.47681	519.470	18.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			416.60070	0.41660	381.533	18.59	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			483.10070	0.48310	526.033	18.59	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			412.92810	0.41293	378.131	18.63	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			489.42810	0.48943	532.631	18.63	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			0.00000	0.00000	984.110	16.09	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			0.00000	0.00000	78.610	16.09	0.00	7,500	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			0.00000	0.00000	391.944	18.49	0.00	7,500	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			0.00000	0.00000	506.444	18.49	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.94070	8.94070	9.01970	9.01970		18.19	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			476.53350	0.47653	436.331	18.52	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			506.83350	0.50683	545.631	18.52	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			472.75030	0.47275	432.820	18.55	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			513.05030	0.51305	552.120	18.55	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			0.00000	0.00000	1,035.678	16.17	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			0.00000	0.00000	94.978	16.17	0.00	7,500	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			0.00000	0.00000	447.061	18.42	0.00	7,500	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			0.00000	0.00000	526.361	18.42	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			480.34670	0.48035	439.876	18.48	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			500.64670	0.50065	539.176	18.48	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			111.26633	111.26633	111.26246	111.26246			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			5,272.46000	5.27246	5,276.330		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			5,262.46000	5.26246	5,266.330		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			5,252.46000	5.25246	5,256.330		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.07867	86.40093	9.16763	85.67474			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			261.85000	0.26185	988.040		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.18860	87.61000	9.28070	86.87310			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			6,222.83000	6.22283	5,485.930		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			6,134.14000	6.13414	5,397.240		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			6,045.58000	6.04558	5,308.680		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			420.23800	420.23800	417.93400	417.93400			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			139,740.00000	13.97400	162,780.000		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			426.26400	426.26400	423.92600	423.92600			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			90,640.00000	9.06400	67,260.000		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			90,740.00000	9.07400	67,360.000		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			90,840.00000	9.08400	67,460.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	01/11/2012	Index Future			190.84800	190.84800	190.47400	190.47400			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			193.58500	193.58500	193.20500	193.20500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			515.81800	515.81800	514.69200	514.69200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			523.05900	523.05900	521.91400	521.91400			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	500.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.00000	95.00000	5.01000	94.99000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.87000	95.13000	4.93000	95.07000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.83000	95.17000	4.90000	95.10000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.86000	95.14000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.76000	95.24000	4.86000	95.14000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.77000	95.23000	4.88000	95.12000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.85000	95.15000	4.97000	95.03000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.97000	95.03000	5.09000	94.91000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.10000	94.90000	5.22000	94.78000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.24000	94.76000	5.37000	94.63000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.39000	94.61000	5.51000	94.49000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.16440	7.16440	7.23360	7.23360		12.72	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			610.82810	0.61083	546.560	12.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			7.22810	0.00723	12.160	12.69	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future			7.21100	7.21100	7.28220	7.28220		13.79	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call			494.35150	0.49435	441.264	13.39	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put			102.15150	0.10215	120.264	13.39	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call			487.04050	0.48704	434.689	13.40	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put			104.84050	0.10484	123.689	13.40	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call			479.78200	0.47978	428.179	13.42	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put			107.58200	0.10758	127.179	13.42	0.00	0	0.00
R023 On	01/11/2012	Bond Future			7.24192	105.06598	7.37554	104.08989			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
R023 On	01/11/2012	Bond Future	7.04	Put			2,474.00000	2.47400	1,497.910		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			2,399.16000	2.39916	1,423.070		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			2,324.39000	2.32439	1,348.300		0.00	0	0.00
R023 On	07/02/2013	Bond Future			7.32161	106.53626	7.46078	105.54579			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			3,032.94000	3.03294	2,042.470		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			2,959.52000	2.95952	1,969.050		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			2,886.17000	2.88617	1,895.700		0.00	0	0.00
R023 On	02/05/2013	Bond Future			7.38787	103.91249	7.53180	102.91030			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			3,477.50000	3.47750	2,475.310		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			3,405.28000	3.40528	2,403.090		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			3,333.12000	3.33312	2,330.930		0.00	0	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	01/11/2012	Bond Future			5.38404	123.14526	5.47200	122.88542		2.19	0.00	0	14,429.00
R157	On	01/11/2012	Bond Future	5.78	Call			936.07000	0.93607	1,175.820	2.25	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			31.81000	0.03181	11.720	2.25	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,238.97000	2.23897	2,498.650	2.35	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.19000	0.00019	0.030	2.35	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.40676	124.86856	5.50591	124.60422		2.09	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,111.51000	2.11151	2,353.300	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			73.42000	0.07342	50.870	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.41819	119.57804	5.52840	119.31074		2.05	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			507.17000	0.50717	633.810	2.03	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			964.59000	0.96459	823.930	2.03	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			517.57000	0.51757	645.310	2.03	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			950.65000	0.95065	811.090	2.03	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			528.09000	0.52809	656.940	2.03	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			936.84000	0.93684	798.390	2.03	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.69804	127.81383	7.79134	126.89311		11.59	12,781,383.00	100	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,612.30000	1.61230	2,130.970	11.65	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,331.42000	1.33142	929.370	11.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,704.98000	2.70498	3,382.300	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			680.58000	0.68058	437.180	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			6,738.95000	6.73895	7,635.940	12.26	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			52.27000	0.05227	28.540	12.26	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			9,542.13000	9.54213	10,460.590	12.49	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			5.28000	0.00528	3.020	12.49	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.78137	124.31268	7.87820	123.37813		12.38	12,431,268.00	100	2,150.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Call			6,939.97000	6.93997	7,646.170	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,441.09000	1.44109	1,212.740	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			2,872.54000	2.87254	3,333.800	12.24	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			4,112.02000	4.11202	3,638.730	12.24	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,094.16000	4.09416	4,637.530	12.38	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,932.81000	2.93281	2,541.630	12.38	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			5,965.39000	5.96539	6,625.000	12.65	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,826.46000	1.82646	1,551.520	12.65	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.00	Call			672.52000	0.67252	859.770	11.85	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,529.80000	9.52980	8,782.500	11.85	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,172.16000	1.17216	1,448.560	11.98	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,418.71000	7.41871	6,760.560	11.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.85515	125.81699	7.95504	124.87148		12.64	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,317.21000	2.31721	2,862.020	12.37	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,604.83000	7.60483	7,204.130	12.37	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,253.77000	2.25377	2,791.090	12.36	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,741.52000	7.74152	7,333.330	12.36	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,285.35000	2.28535	2,826.420	12.36	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,672.98000	7.67298	7,268.540	12.36	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			213.39346	213.39346	213.40917	213.40917			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			5,580.83000	5.58083	5,596.540		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	219.00	Put			5,590.83000	5.59083	5,606.540		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			5,600.83000	5.60083	5,616.540		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			279.04064	279.04064	279.04650	279.04650			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,056.50000	12.05650	12,050.640		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			12,046.50000	12.04650	12,040.640		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			12,036.50000	12.03650	12,030.640		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.82650	111.11703	4.91270	110.93655		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			448.45000	0.44845	604.660	1.48	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			36.82000	0.03682	12.550	1.48	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.76114	108.26383	4.86130	108.08007		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			470.68000	0.47068	589.140	1.43	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			253.43000	0.25343	188.130	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.68162	109.57397	4.79694	109.38820		1.21	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			42.66000	0.04266	68.880	1.17	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,270.04000	1.27004	1,110.490	1.17	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			44.39000	0.04439	71.180	1.17	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,255.44000	1.25544	1,096.460	1.17	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			46.18000	0.04618	73.550	1.17	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,240.89000	1.24089	1,082.490	1.17	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future			206.91090	206.91090	205.93506	205.93506			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,945.06000	13.94506	14,920.900		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			13,935.06000	13.93506	14,910.900		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			13,925.06000	13.92506	14,900.900		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			5.94569	110.77011	6.05903	110.27212		4.59	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,485.12000	3.48512	3,982.130		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1.44000	0.00144	0.460		0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.99858	112.32025	6.12021	111.81446		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,114.35000	1.11435	1,395.700		0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,156.70000	1.15670	932.260		0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,562.81000	2.56281	2,970.150		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			392.93000	0.39293	294.480		0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,524.03000	3.52403	3,984.250		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			188.88000	0.18888	143.310		0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.04185	109.52297	6.17105	109.01133		4.55	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			981.66000	0.98166	1,223.060		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,018.49000	2.01849	1,748.250		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			949.69000	0.94969	1,187.200		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,066.46000	2.06646	1,792.330		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			965.59000	0.96559	1,205.050		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,042.38000	2.04238	1,770.200		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			6.24179	111.83943	6.36005	111.21558		5.79	0.00	0	5,818.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.22	Call			4,408.53000	4.40853	5,031.180	6.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1.86000	0.00186	0.660	6.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.29898	109.37414	6.42423	108.74079		5.98	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,515.37000	4.51537	5,083.390	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			259.64000	0.25964	194.310	6.35	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.35069	110.69774	6.48232	110.05698		6.00	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,447.01000	1.44701	1,821.950	5.95	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,384.79000	2.38479	2,118.970	5.95	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,468.64000	1.46864	1,845.600	5.95	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,357.41000	2.35741	2,093.610	5.95	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,490.46000	1.49046	1,869.440	5.95	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,330.25000	2.33025	2,068.470	5.95	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.98932	105.17917	5.07201	105.08270		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			92.91000	0.09291	142.240	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			118.57000	0.11857	71.430	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.90660	102.88602	5.01515	102.78747		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			138.30000	0.13830	174.810	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			370.19000	0.37019	308.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.78777	104.13107	4.93339	104.03153		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			31.54000	0.03154	41.010	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,095.20000	1.09520	1,005.130	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			32.15000	0.03215	41.770	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,088.86000	1.08886	998.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			32.77000	0.03277	42.530	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,082.53000	1.08253	992.750	1.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	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			6.60368	105.88476	6.71691	105.23285		7.07	0.00	0	18,861.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,809.66000	4.80966	5,459.650	7.56	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			3.14000	0.00314	1.220	7.56	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.67007	103.72698	6.78913	103.06523		7.34	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,015.12000	5.01512	5,612.620	7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			330.28000	0.33028	266.030	7.83	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.73210	104.98221	6.85642	104.31263		7.41	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,220.00000	1.22000	1,599.130	7.32	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,484.12000	3.48412	3,193.670	7.32	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,239.09000	1.23909	1,621.140	7.32	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,448.12000	3.44812	3,160.590	7.32	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,258.38000	1.25838	1,643.330	7.33	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,412.36000	3.41236	3,127.730	7.33	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.78928	100.42872	6.91759	99.62272		8.37	0.00	0	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			515.74000	0.51574	880.830	8.28	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,191.03000	1.19103	750.120	8.28	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,597.45000	3.59745	4,378.750	8.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			39.14000	0.03914	14.440	8.71	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,751.67000	4.75167	5,552.290	8.85	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			8.34000	0.00834	2.960	8.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.85699	101.83416	6.99113	101.01611		8.46	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			207.84000	0.20784	315.980	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,455.24000	6.45524	5,745.330	8.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.78	Call			5,113.83000	5.11383	5,831.340	8.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			468.36000	0.46836	367.820	8.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			10,439.69000	10.43969	11,253.190	9.10	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			26.41000	0.02641	21.860	9.10	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.91638	99.67351	7.05569	98.84581		8.87	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,422.58000	1.42258	1,869.560	8.74	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,918.04000	3.91804	3,537.320	8.74	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,444.60000	1.44460	1,894.430	8.74	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,879.11000	3.87911	3,501.240	8.74	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,466.83000	1.46683	1,919.500	8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,840.45000	3.84045	3,465.420	8.75	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.47768	78.11359	8.57077	77.34727		17.40	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,601.95000	3.60195	4,257.980	18.01	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			294.48000	0.29448	184.190	18.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.55950	79.20672	8.65549	78.42910		17.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,156.67000	3.15667	3,510.580	17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			3,361.96000	3.36196	2,938.250	17.82	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,003.75000	4.00375	4,410.000	18.00	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,621.32000	2.62132	2,249.950	18.00	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,084.37000	5.08437	5,557.800	18.26	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,939.58000	1.93958	1,635.390	18.26	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.63043	77.02360	8.72891	76.23676		19.16	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			1,906.57000	1.90657	2,288.260	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	8.01	Put			7,957.01000	7.95701	7,551.860	18.68	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			1,857.32000	1.85732	2,233.710	18.66	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,086.67000	8.08667	7,676.220	18.66	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			1,881.74000	1.88174	2,260.890	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			8,021.56000	8.02156	7,613.870	18.67	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			159.98759	159.98759	159.12037	159.12037			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			14,130.37000	14.13037	14,997.590		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			14,120.37000	14.12037	14,987.590		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			14,110.37000	14.11037	14,977.590		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			123.71490	123.71490	123.62614	123.62614			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,636.14000	1.63614	1,724.900		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			1,626.14000	1.62614	1,714.900		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			1,616.14000	1.61614	1,704.900		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future			127.97600	127.97600	127.97894	127.97894			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,988.94000	5.98894	5,986.000		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			5,978.94000	5.97894	5,976.000		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			5,968.94000	5.96894	5,966.000		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			8.28380	89.28601	8.38212	88.45488		15.29	66,071,647.40	740	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			65.11000	0.06511	115.330	14.74	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,617.06000	5.61706	4,836.150	14.74	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			3,753.87000	3.75387	4,472.120	15.64	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			268.07000	0.26807	155.190	15.64	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.37107	90.53550	8.47266	89.69208		15.72	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,268.25000	5.26825	5,825.640	16.13	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,848.25000	1.84825	1,562.220	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.44368	88.09687	8.54801	87.24336		16.79	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			1,874.16000	1.87416	2,312.300	16.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,916.83000	7.91683	7,501.460	16.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			1,899.37000	1.89937	2,340.630	16.41	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,852.47000	7.85247	7,440.220	16.41	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			1,924.80000	1.92480	2,368.940	16.41	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,788.45000	7.78845	7,379.080	16.41	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			8.50253	79.86401	8.61072	78.92703			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			5,641.62000	5.64162	4,704.640		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	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			5,545.43000	5.54543	4,608.450		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			5,449.42000	5.44942	4,512.440		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.38990	1.38990	1.40080	1.40080		18.39	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			754.69200	0.07547	696.535	17.34	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			146.69200	0.01467	197.535	17.34	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future			1.39660	1.39660	1.40810	1.40810		17.77	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Call			1,363.10460	0.13631	1,271.149	16.74	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Put			182.10460	0.01821	205.150	16.74	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Call			1,288.15500	0.12882	1,198.870	16.78	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Put			207.15500	0.02072	232.870	16.78	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Call			1,215.51730	0.12155	1,129.036	16.83	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Put			234.51730	0.02345	263.036	16.83	0.00	0	0.00

**Total for Derivatives :** **606,757,669.50**    **286,615**    **1,580,554.00**

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.19948	11.70759	100.19948	11.62163			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.02356	111.91291	21.86456		1,667,502,359,000.00		14,900,000	2,600,000.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.01862	100.28788	8.95235			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.45210	107.66087	9.38487			0.00	0	45,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.12485	103.39172	19.98634		25,951,321,720.00		251,000	16,565,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	37.58297	104.36845	37.32231			0.00	0	7,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			101.36321	9.98913	101.36321	9.91583			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.02189	113.91613	14.91188			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	57.29920	100.27783	56.87819			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	52.39433	211.62296	51.93537			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	22.70581	129.44081	22.51170			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	3.80196	262.36064	3.75009		524,721,280,000.00	2,000,000	1,000,000.00	
ABFN04	On	25/02/2015	Spot Bond			100.84946	21.62543	100.84946	21.46746			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	39.33692	100.44837	39.04745			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.20650	100.42180	12.11669			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	7.86760	100.43468	7.80972			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.42955	100.45423	7.37488			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.49213	100.46712	7.43699			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	21.72924	111.10270	21.57069		444,410,800,000.00	4,000,000	4,700,000.00	
ABL10B	On	15/03/2015	Spot Bond			103.51808	21.08596	103.51808	20.92657			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			105.34380	26.74630	105.34380	26.55938		3,687,033,000.00	35,000	35,000.00	
ABL11B	On	29/09/2014	Spot Bond			101.94970	27.39368	101.94970	27.18941			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	21.46427	101.07971	21.30544			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			99.99989	11.42934	99.99989	11.34648			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14	On	09/10/2015	Spot Bond			100.00000	9.24757	100.00000	9.04089			16,320,000,000,000.00	163,200,000	161,000,000.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.31189	100.00000	2.26022			2,640,000,000,000.00	26,400,000	10,000,000.00
ABL7	On	18/02/2013	Spot Bond			103.66357	78.00922	103.66357	77.52278			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			107.24687	52.49778	107.24687	52.12553			1,501,456,180.00	14,000	1,690,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	58.02392	102.43496	57.58942			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	93.34119	100.00000	92.65147			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	94.64594	100.00000	94.15808			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	87.81905	100.85053	86.60187			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	52.46016	211.08307	52.00122			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	33.92738	133.30786	33.63549			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	16.59742	119.08892	16.46426			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.16298	109.87287	7.10896			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.22890	118.65286	19.08342			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.07333	99.88052	15.73917			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	10.78356	100.32050	10.70515			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.28361	100.26386	10.20806			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.08472	100.35503	12.96083			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			104.30633	5.92674	104.30633	5.88425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03U	On	12/03/2015	Spot Bond			100.00000	20.44611	100.00000	20.12146			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.66853	158.84518	2.64224			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.38128	152.12037	11.27269			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	3.90361	164.13952	3.86424			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	92.26884	141.35498	91.55026			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.56006	161.61787	2.53440			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	52.40271	211.55410	51.94376			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	52.39313	211.63281	51.93417			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.11692	69.59203	6.09050			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.11692	69.59203	6.09050			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	89.67689	100.66669	89.02483			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.18417	84.61000	10.13298			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.46759	93.01000	15.38422			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.70275	100.38164	10.62404			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.69103	95.94000	13.61555			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.67358	100.00000	25.52773			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	12.82869	94.42000	12.75801			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On	14/12/2015	Spot Bond			95.33000	12.00139	95.33000	11.93462			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.57771	89.17000	25.44182			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	23.66707	92.44000	23.53759			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.75795	100.10161	8.67610			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.10445	99.93416	7.81174			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.18234	90.18000	23.05780			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.28305	122.92857	19.17480			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.24576	111.67000	17.18300			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.58936	97.51000	19.47795			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.24202	95.63000	19.13412			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.56425	97.02000	18.45905			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.15915	100.23447	9.07252			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	17.92603	119.76186	17.78715			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	65.36559	94.20000	65.00998			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.76404	99.90991	9.63589			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	16.86615	94.15000	16.77264			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.71652	94.84000	15.62891			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.44547	99.13676	2.41156			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On	31/03/2028	Spot Bond			143.60519	1.89311	143.60519	1.87629			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.44685	186.40405	2.39486			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.22010	111.64771	10.14523			2,902,840,460.00	26,000	7,174,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.57644	108.15845	21.42490			1,106,677,260,400.00	10,232,000	9,068,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.04255	102.54996	10.96788			3,384,148,680.00	33,000	5,261,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	9.96962	94.96915	9.90562			569,814,900,000.00	6,000,000	6,000,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	13.95570	108.39757	13.85589			0.00	0	49,000,000.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	28.77931	122.68013	28.54559			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.67407	4.00000	119.59779			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.76263	266.98405	3.71069			0.00	0	548,000.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.64018	120.37770	4.60323			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.02242	121.95151	2.99812			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	65.41083	99.40204	64.93913			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	85.95115	100.37243	85.35379			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	57.93085	100.40649	57.50472			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.95669	100.00000	18.81925			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	61.32737	100.91878	60.87420			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	65.79225	99.79614	65.31612			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	61.32737	100.91878	60.87420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026 On 08/05/2013 Spot Bond			101.24381	64.09160	101.24381	63.62177			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	69.65807	107.32702	69.17187			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	20.40279	108.29483	20.25697			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	18.99828	101.29798	18.85894			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	19.24851	101.33324	19.10730			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	22.78980	101.83296	22.62188			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	99.72677	100.00000	98.91599			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	57.71052	100.38145	57.28610			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	57.68047	100.37804	57.25629			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	18.74792	101.26271	18.61047			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.64285	53.29666	7.61614			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	97.96676	100.00000	97.20337			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	97.96676	100.00000	97.20337			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.96976	42.39895	100.96976	42.08889			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.25039	39.19600	100.25039	38.91120			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.61006	100.00000	15.52138			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	97.73450	100.00000	96.97095			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	13.10776	100.00000	13.03330			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On	20/09/2015	Spot Bond			100.00000	13.10776	100.00000	13.03330			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	58.08109	100.42346	57.65378			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.45221	100.44432	16.33115			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.24431	100.49129	17.11736			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.09895	100.42335	15.98050			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.33765	100.43752	16.21744			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.44267	100.44375	16.32167			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	10.84570	101.50954	10.77335			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	10.84570	101.50954	10.77335			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	10.90196	101.51908	10.82923			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	12.86974	100.41204	12.77507			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	10.90196	101.51908	10.82923			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	10.78944	101.49999	10.71747			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	31.75204	78.26156	31.60194			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.53675	100.40403	20.38568			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	86.00785	100.37805	85.41143			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	39.57872	100.39793	39.28760			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.60702	100.28977	12.51438			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On	20/12/2013	Spot Bond			100.39793	39.57872	100.39793	39.28760			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	86.00785	100.37805	85.41143			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.17397	100.42907	8.11382			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.16796	100.44304	8.10786			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.17940	100.44869	8.11921			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	7.96850	100.43737	7.90987			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	39.23185	100.36953	38.94336			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.38924	100.41205	8.32753			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	99.19232	99.88150	98.39759			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	55.05717	99.98291	54.65807			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	99.19232	99.88150	98.39759			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	9.95980	108.24656	9.88147			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	39.33590	100.37811	39.04662			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	41.20795	104.10799	40.92736			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	44.37675	101.33364	44.05119			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	8.84409	101.54682	8.77909			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	8.79365	102.38458	8.72854			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.80503	100.00000	7.76069			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On	27/01/2014	Spot Bond			101.42788	44.86354	101.42788	44.53414			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.38353	100.00000	4.35449			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.17238	100.00000	4.14444			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.10115	71.11496	12.04784			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.29980	132.65083	2.28049			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.38862	132.65812	2.36857			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.74297	100.42332	7.68600			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	29.76060	100.93790	29.54302			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	29.76060	100.93790	29.54302			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	44.86354	101.42788	44.53414			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.33564	100.82870	29.12140			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	28.06396	100.40912	27.85752			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	28.01479	100.40572	27.80873			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.51380	101.67963	7.45791			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.34042	100.74141	11.25674			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.50335	101.67956	7.44752			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.56410	102.34980	10.49316			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	86.17114	100.42347	85.57336			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017	Spot Bond			102.41855	10.61240	102.41855	10.54110			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	20.57104	100.57096	20.41950			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.20639	100.76241	10.13108		3,022,872,300,000.00	30,000,000	15,000,000.00	
ACL144	On	20/12/2016	Spot Bond			100.26297	9.60569	100.26297	9.53512			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	7.76057	100.42504	7.70348			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	46.93631	101.60514	46.58736			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	39.38049	100.61305	39.14318			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	39.27103	100.35023	39.03494			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.57472	100.41612	9.51713			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.09044	101.07263	42.77504			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	19.81546	100.37072	19.69631			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	19.66396	100.36105	19.54573			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	19.95803	100.37982	19.83802			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.55438	100.41498	9.49691			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.19846	100.39511	9.14314			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	19.84219	100.37243	19.72289			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	19.94021	100.37868	19.82031			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.61386	100.58046	10.56312			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On	20/09/2015	Spot Bond			100.38479	15.88038	100.38479	15.78489			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	19.88675	100.37527	19.76717			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	29.74272	100.52552	29.52370			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	19.47830	100.96473	19.33431			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	39.11039	100.34943	38.82284			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.53664	109.48099	9.48813			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	8.91636	100.41322	8.85076			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.49341	103.04527	3.47545			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.12188	100.37811	19.97389			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	93.24595	100.00000	92.57026			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.35387	100.37910	15.24096			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	8.84502	100.39881	8.77996			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	7.93813	100.41280	7.87973			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.41207	100.38479	7.35756			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	93.29257	100.00000	92.61655			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	57.40571	100.37751	56.86208			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	29.52985	100.41000	29.25013			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	92.91515	100.00000	92.24185			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On	20/06/2015	Spot Bond			100.39600	17.34908	100.39600	17.18476			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	10.89309	100.42679	10.78989			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.28204	100.39881	10.18465			0.00	0	1,000,000.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.39305	100.41560	9.30407			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.47760	100.40776	10.37836			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	8.96779	101.11287	8.88233			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	3.91509	100.39293	3.87801			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12239	100.41672	0.12123			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12234	100.42399	0.12118			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	49.42812	100.31940	48.76284			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	49.42720	100.32262	48.76192			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	8.77915	100.00000	100.00000			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	5.85277	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	89.27151	103.90964	88.62502			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	89.24826	103.89068	88.60205			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	70.02916	102.86773	69.63561			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.59194	100.00000	2.57315			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	21.43195	100.89131	21.27534			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.13951	100.99451	21.97758			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	22.61077	101.06323	22.44528			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.21063	104.59347	9.14663			0.00	0	5,400,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	14.75665	122.89930	14.64123		1,646,850,620,000.00	13,400,000	13,400,000	3,350,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.19867	100.00000	28.98698			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	14.76445	113.22249	14.65508		679,334,940.00	6,000	6,000	9,794,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.63999	100.00000	26.44686			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.96650	100.00000	16.85410			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	5.29509	151.06546	5.24483			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	30.95350	125.57279	30.70857			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	36.16356	100.00000	35.35534			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.20838	100.26923	10.13420		7,018,846,100,000.00	70,000,000	70,000,000	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	9.82813	108.77896	9.75802			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	16.61846	99.90066	16.46342			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	8.04465	99.89602	7.96960			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.70232	100.00000	37.35029			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.01978	112.73330	16.89484		563,666,500.00	5,000	5,000	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.19041	9.26979	100.19041	9.20246			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	58.52964	100.45105	58.09892			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	51.75520	102.32887	51.40196			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.23442	100.17231	27.03667			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.36035	103.90134	26.17919			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.72260	108.14051	10.64648			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	43.99673	101.25961	43.67417			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	16.90792	104.66313	16.78025			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	57.98345	100.27024	57.56205			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.15581	102.35861	19.01401			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.14744	102.28416	19.00580			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.42749	100.27011	13.32990			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.31800	102.23278	16.19734			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.50823	103.79822	12.41448			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	15.51252	100.27685	15.39977			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	15.51252	100.27685	15.39977			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	15.51250	100.27691	15.39976			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.13885	101.50925	16.02027			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			102.45999	16.94900	102.45999	16.82342			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.15581	102.35861	19.01401			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.61151	102.86494	14.50287			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.24250	102.39307	11.15925			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.12954	100.26206	13.03412			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	11.94883	100.25556	11.86200			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	11.94883	100.25556	11.86200			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.02205	100.24109	28.81119			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	84.08084	100.18420	83.51694			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.81913	100.00000	17.68994			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.02306	100.92479	13.89107			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	14.80567	100.32752	14.66704			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	12.74340	99.23300	12.62520			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.66939	99.11456	1.65392			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.84577	100.00000	1.82127			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	47.25235	100.18154	46.62400			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.02685	100.00000	5.93917			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	19.74542	104.64060	19.59636			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On	31/12/2016			103.89800	17.09701	103.89800	16.96877			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	16.22597	102.66503	16.10555			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	15.42275	100.33517	15.27832			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.40193	100.00000	5.37132			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.38250	100.00000	19.24198			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.64025	100.00000	17.51236			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.88905	100.00000	10.81011			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.88905	100.00000	10.81011			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.16537	100.00000	13.06993			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.40757	100.00000	11.32486			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	76.39075	100.44416	75.43665			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	29.92187	100.27701	29.70201			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	18.62779	100.28373	18.49090			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
BD0202	On	31/12/2018			165.86185	2.55561	165.86185	2.53057			0.00	0	0.00
BD0205	On	28/04/2028			134.98268	8.04025	134.98268	7.98398			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			135.23863	9.19551	135.23863	9.13109			0.00	0	0.00
BD0302	On	18/04/2028			98.54987	12.21934	98.54987	12.13935			0.00	0	0.00
BD310A	On	08/05/2014			101.43384	31.83166	101.43384	31.59793			0.00	0	0.00
BD310B	On	03/07/2013			100.16538	56.42555	100.16538	56.01586			0.00	0	0.00
BD310C	On	18/02/2014			101.00289	42.77357	101.00289	42.46068			0.00	0	0.00
BD311A	On	08/02/2014			100.89815	42.36006	100.89815	42.05049			0.00	0	0.00
BD311B	On	04/07/2013			102.94694	56.15450	102.94694	55.73670			0.00	0	0.00
BD311C	On	31/10/2013			101.21182	43.91946	101.21182	43.59760			0.00	0	0.00
BD311D	On	31/03/2013			100.25001	84.11632	100.25001	83.55189			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	7.72305	100.66600	7.66610			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	27.77302	100.38899	27.56876			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	25.42043	100.00000	25.18308			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	60.65601	100.00000	60.25634			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	11.78433	101.42461	11.69781			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	11.84131	101.43555	11.75436			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	12.01220	101.46836	11.92397			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	12.58128	101.57774	12.48878			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	13.14952	101.68711	13.05274			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			101.99310	14.73618	101.99310	14.62744			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.33451	100.00000	4.30308			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.87235	101.25226	9.79997			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	10.27102	101.32200	10.19568			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	10.44176	101.35188	10.36514			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	10.49866	101.36184	10.42161			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	11.18075	101.48134	11.09863			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	12.08838	101.64062	11.99946			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.71418	100.00000	2.69451			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.71418	100.00000	2.69451			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	8.91650	100.41538	8.85091			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.48809	100.45116	9.41827			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	9.64392	100.46091	9.57295			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.18439	105.04449	11.10640			0.00	0	2,253,000.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.11125	100.49015	10.03682			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.15126	100.54199	10.07650			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	2.42370	100.00000	2.40593			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	2.42370	100.00000	2.40593			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			109.02542	29.79691	109.02542	29.58627			4,688,093,060.00	43,000	4,853,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			99.90382	99.45556	99.90382	98.64993			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	97.08045	99.78943	96.31356			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	89.52347	99.33557	88.87388			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	78.42318	98.45450	77.92864			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	58.57721	95.58562	58.25512			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.20163	100.78103	12.11255			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.22763	100.00000	7.17523			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.56500	100.94045	7.50970			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.22257	100.78378	12.13333			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.56785	100.82929	12.47605			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.19507	100.91196	13.09863			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	15.80086	101.25521	15.68502			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.70526	101.82396	14.59691			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	58.40346	100.43475	57.97373			8,637,388,500,000.00	86,000,000	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	56.31768	100.66283	55.90697			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	89.80962	102.16271	89.15768			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On	20/12/2013	Spot Bond			100.41213	39.33575	100.41213	38.96313			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.40149	100.00000	8.34057			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	97.31370	101.68827	96.54531			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.06964	117.90266	29.84329			1,768,539,900.00	15,000	4,684,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.20111	125.14109	19.04958			2,002,257,440.00	16,000	16,000.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.38380	102.03851	14.27762			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.21669	101.32226	30.98770			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	17.82470	111.35530	17.69653			4,008,790,800.00	36,000	9,164,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.35566	105.54647	12.26918			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	13.73823	101.86680	13.63697			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.28738	106.76252	13.19504			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	16.65041	100.85304	16.49379			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.20424	107.65219	14.10486			4,306,087,600.00	40,000	6,060,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.40849	101.28817	0.40307			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	19.45350	101.82280	19.23205			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	13.82358	122.47945	13.71574			0.00	0	2,000,000.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.47744	118.42047	13.37508			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.27935	117.20315	10.20106			0.00	0	34,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016	Spot Bond			100.88420	13.41703	100.88420	13.31792			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.51835	104.14474	16.43697			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	94.06000	101.65048	93.35282			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	34.22012	102.86721	33.96568			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.77726	103.30382	22.60727			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	93.92830	101.25944	93.21395			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	19.66072	100.80383	19.47386			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	85.85067	100.33426	85.25557			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	86.83838	100.61895	86.23360			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	31.98342	100.74860	31.74744			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	57.95589	100.40933	57.52955			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	57.95589	100.40933	57.52955			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	57.95589	100.40933	57.52955			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	61.30173	100.91360	60.84877			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117 On	20/06/2013	Spot Bond			100.41216	57.98093	100.41216	57.55440			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	57.73055	100.38376	57.30597			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	57.53022	100.36102	57.10719			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	61.87082	100.95747	61.41842			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.43171	101.78237	22.26650			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	56.47908	100.19516	56.06890			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.29239	101.76269	22.12823			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	57.73056	100.38372	57.30598			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	57.55527	100.36383	57.13206			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.02840	101.86667	22.85867			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	61.99097	100.97002	61.53765			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	61.82081	100.92517	61.36892			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	61.76134	101.01305	61.30458			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	58.03100	100.41784	57.60409			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	57.85575	100.39797	57.43019			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	57.90584	100.40359	57.47989			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	53.92349	104.39421	53.54941			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	70.14936	101.82300	69.67777			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On	20/09/2013	Spot Bond			102.79173	52.08946	102.79173	51.73263			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	63.44605	101.32621	62.98063			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	91.38905	100.86778	90.71353			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	41.13855	100.52565	40.83561			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	40.49278	101.34356	40.19244			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	40.49278	101.34356	40.19244			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	66.12241	99.85161	65.64365			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	22.93399	101.22270	22.76591			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.81580	100.00000	16.69256			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.63114	100.00000	16.50924			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.06772	100.42338	12.97157			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.92845	100.00000	36.66072			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	91.31181	100.00000	90.64204			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	83.93396	100.50974	83.36955			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	84.03081	100.82702	83.46428			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	83.98151	100.54079	83.41663			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	83.98827	100.49424	83.42356			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	38.60038	100.00000	32.37884			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.52321	100.39213	12.43109			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66775	100.00000	66.66773			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66775	100.00000	66.66773			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.09860	100.60029	13.00208			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.55740	102.77141	12.47279			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.09860	100.60029	13.00208			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.17618	100.01323	10.10240			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	33.96036	100.90290	33.70944			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	35.45978	100.91909	35.19775			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.54273	106.57524	6.49732			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.27501	99.04734	14.17239			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.12429	106.47706	3.10153			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On	31/08/2016	Spot Bond			100.91984	12.91868	100.91984	12.83150			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	35.44100	101.01820	35.17887			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.09860	100.60029	13.00208			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.09860	100.60029	13.00208			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.54894	106.09892	3.52289			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.59469	106.04227	6.54629			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.31938	100.61212	13.22124			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	85.34780	100.32240	84.76031			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	86.03276	100.39517	85.43471			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	58.54666	100.47626	58.11572			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	41.76905	100.57686	41.46134			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.52332	99.98364	26.33105			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.59505	99.98339	26.40227			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.42286	103.62392	11.34495			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	26.78987	99.99988	26.59564			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.71007	99.99989	26.51642			0.00	0	9,000,000.00
CLN219 On	20/10/2016	Spot Bond			99.79173	9.46118	99.79173	9.39271			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	9.45992	99.80002	9.39146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On	20/10/2016	Spot Bond			103.81175	11.42954	103.81175	11.35146			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			103.81175	11.42954	103.81175	11.35146			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			104.34821	33.82176	104.34821	33.56428			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			107.51178	34.36835	107.51178	34.09968			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			107.00303	13.56788	107.00303	13.47289			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.43472	10.09907	100.43472	10.02476			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.48341	10.98202	100.48341	10.90118			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.44030	58.19340	100.44030	57.76521			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.44323	58.21355	100.44323	57.78520			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			99.90043	22.39975	99.90043	22.23749			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			99.90043	22.39975	99.90043	22.23749			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.94701	37.34916	100.94701	37.12341			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			101.15359	96.70886	101.15359	95.95490			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			99.83657	66.37612	99.83657	65.89559			0.00	0	0.00
CLN235	On	19/04/2013	Spot Bond			99.83657	66.37612	99.83657	65.89559			0.00	0	0.00
CLN236	On	15/06/2016	Spot Bond			100.64882	14.58790	100.64882	14.49997			0.00	0	0.00
CLN237	On	14/02/2017	Spot Bond			101.05242	9.93744	101.05242	9.86472			0.00	0	0.00
CLN238	On	15/02/2013	Spot Bond			100.93369	93.52890	100.93369	92.82496			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On	20/03/2017			100.44136	10.02706	100.44136	9.96674			0.00	0	0.00
CLN240	On	24/02/2015			100.86994	21.40855	100.86994	21.25215			0.00	0	0.00
CLN241	On	24/02/2017			100.93114	10.20923	100.93114	10.13460			0.00	0	0.00
CLN242	On	24/02/2019			101.19905	10.86975	101.19905	10.79743			0.00	0	0.00
CLN243	On	24/02/2019			101.19905	10.86975	101.19905	10.79743			0.00	0	0.00
CLN244	On	25/02/2015			100.81644	21.37187	100.81644	21.21580			0.00	0	0.00
CLN245	On	25/02/2015			100.81889	21.39066	100.81889	21.23445			0.00	0	0.00
CLN246	On	24/02/2017			100.84952	14.90153	100.84952	14.79268			0.00	0	0.00
CLN247	On	24/02/2017			101.47693	14.73393	101.47693	14.62570			0.00	0	0.00
CLN248	On	14/03/2015			100.47537	20.26274	100.47537	20.11360			0.00	0	0.00
CLN249	On	24/02/2017			101.44712	14.48714	101.44712	14.38076			0.00	0	0.00
CLN250	On	26/03/2015			100.26649	19.78643	100.26649	19.64107			0.00	0	0.00
CLN251	On	26/03/2015			100.26649	19.78643	100.26649	19.64107			0.00	0	0.00
CLN252	On	26/03/2015			100.26649	19.78643	100.26649	19.64107			0.00	0	0.00
CLN253	On	26/03/2015			100.26649	19.78643	100.26649	19.64107			0.00	0	0.00
CLN254	On	26/03/2015			100.26649	19.78643	100.26649	19.64107			0.00	0	0.00
CLN255	On	26/03/2015			100.27379	19.94732	100.27379	19.80076			0.00	0	0.00
CLN256	On	26/03/2017			100.28582	9.35970	100.28582	9.29092			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257 On	26/03/2017	Spot Bond			100.28582	9.35970	100.28582	9.29092			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.35970	100.28582	9.29092			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.35970	100.28582	9.29092			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.35970	100.28582	9.29092			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.41048	100.28785	9.34133			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	9.79727	106.98684	9.72794			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	29.54628	100.51194	29.32873			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	29.59375	100.89505	29.37747			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	79.33229	100.15533	78.66671			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	39.43082	100.39498	39.14080			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	39.43082	100.39498	39.14080			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	9.30494	101.37065	9.21703			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.50197	100.49989	10.42465			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	13.93223	101.35958	13.82999			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.05418	100.58462	11.96537			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.74128	100.39320	8.67699			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.68940	100.39040	8.62549			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.74003	100.40357	8.67574			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275 On	22/05/2017	Spot Bond			100.91562	8.38608	100.91562	8.30715			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	9.73247	101.06552	9.64076			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	9.71057	100.99983	9.61913			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	8.71929	100.40244	8.65514			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	18.34420	100.54373	18.20909			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	10.55553	100.65226	10.45533			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	16.72800	100.36006	16.56961			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	16.31338	100.24531	16.15907			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.00720	100.37919	16.84615			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.25960	100.44355	11.15291			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.25960	100.44355	11.15291			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.25960	100.44355	11.15291			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.25960	100.44355	11.15291			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	11.26374	101.18342	11.11437			0.00	0	0.00
CLN289 On	30/08/2017	Spot Bond			100.81012	2.07017	100.81012	2.04280			0.00	0	0.00
CLN290 On	26/06/2017	Spot Bond			100.17296	1.82716	100.17296	1.80085			0.00	0	0.00
CLN291 On	26/06/2017	Spot Bond			100.17296	1.82716	100.17296	1.80085			0.00	0	0.00
CLN292 On	26/06/2017	Spot Bond			100.17084	1.82728	100.17084	1.80098			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On	30/06/2017	Spot Bond			100.14936	1.81537	100.14936	1.79041			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.82092	100.14949	1.79439			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.81637	100.15029	1.79112			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.61532	100.00000	19.48607			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.61532	100.00000	19.48607			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.67756	34.94295	0.67577			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	59.44893	154.47129	59.00997			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	88.46821	100.53703	87.83336			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	88.45783	100.53241	87.82307			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	111.26588	100.00000	110.57805			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	90.75287	154.29358	90.05503			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	88.44744	100.52779	87.81279			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	63.40851	152.83040	62.91420			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	64.90486	101.20452	64.42925			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	64.90486	101.20452	64.42925			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	6.34866	156.76383	6.28057			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	72.58731	94.77223	72.12721			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	72.03977	97.02201	71.57421			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.53241	88.45783	100.53241	87.82307			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	88.45783	100.53241	87.82307			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.29572	100.00000	14.19094			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			101.10498	73.71480	101.10498	73.22203			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	10.71568	120.49629	10.63316			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00017	134.98268	0.00017			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00019	135.23863	0.00019			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.33753	78.86322	17.25509			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.39043	78.68249	17.30788			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	10.76045	100.01914	11.18648			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	10.76045	100.01914	11.18648			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.43474	100.44036	11.35060			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	9.63684	100.40864	9.56595			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	8.94746	100.41492	8.88164			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	54.50994	100.01997	54.35017			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.05248	100.41000	8.98589			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On	24/07/2017	Spot Bond			101.50812	8.91372	101.50812	12.14501			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	14.52080	109.94659	14.41575			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	71.45969	106.29178	70.96212			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			106.25789	12.26647	106.25789	12.18109			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.05801	122.59946	13.94827			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	18.48904	112.90836	18.35387		6,774,501,600,000.00	60,000,000	30,173,000.00	
COJ07	On	23/03/2021	Spot Bond			111.62273	10.24310	111.62273	10.16809			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	83.99960	100.00000	83.45532			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.78200	5.86800	103.73297			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	21.28632	100.79434	21.13090			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.83040	9.90609	100.83040	9.83375			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.18247	100.70290	21.02624			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	20.11905	101.26682	19.85206			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	89.39893	100.65651	88.74258			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	89.58984	100.45141	88.94893			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	70.26079	100.00000	69.86827			0.00	0	0.00
DENG33	On	11/10/2012	Spot Bond			100.00000	68.67877	100.00000	68.67875			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41On	28/01/2013	Spot Bond				100.18699	77.62715	100.18699	77.13409			0.00	0	0.00
DENG42On	03/04/2013	Spot Bond				100.13300	71.87395	100.13300	71.47280			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100.21016	38.27202	100.21016	37.76848			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.22082	18.88937	100.22082	18.64082			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond				100.19483	52.11250	100.19483	51.42693			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				104.31041	54.67785	104.31041	54.30495			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				133.09009	17.94177	133.09009	17.79236			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond				111.95336	10.10969	111.95336	10.03669		44,979,389,493.84	401,769	77,696,000.00	
DV23 On	27/02/2023	Spot Bond				110.94098	10.14750	110.94098	10.07474		35,031,056,667.74	315,763	185,361,000.00	
DVF12 On	13/10/2012	Spot Bond				99.94230	81.34440	99.94230	99.72693			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				142.91138	11.78840	142.91138	11.68523			0.00	0	17,000,000.00
EDC01 On	04/04/2016	Spot Bond				101.79146	16.22351	101.79146	16.10401			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond				100.97946	23.40471	100.97946	23.18192			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond				101.06163	9.78562	101.06163	9.69240			0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond				101.11630	4.08947	101.11630	4.05050			0.00	0	0.00
EFC04 On	31/08/2017	Spot Bond				101.17092	1.70762	101.17092	1.69134			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond				126.54006	11.76934	126.54006	11.67147		506,160,240,000.00	4,000,000	80,000,000.00	
EL28 On	02/05/2028	Spot Bond				1.72800	115.16340	1.77000	114.49144		869,184,000,000.00	503,000,000	315,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020	Spot Bond			111.69838	11.52855	111.69838	11.44544			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.44280	112.15374	10.36603			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	13.79687	106.65311	13.70106			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.42919	100.93077	16.30910			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	94.32532	100.81699	93.61262			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	90.56893	100.00000	89.91736			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	23.28727	126.47802	23.09472			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	23.44900	109.43400	23.28274			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.02713	107.25989	16.89430			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	10.31295	101.66692	10.21527			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	93.26940	101.08827	92.56472			0.00	0	669,000.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	22.70872	101.14823	22.54239			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	93.53040	101.26753	92.82260			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	30.15867	101.05103	29.93797			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	93.63912	101.34215	92.93003			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2On	17/08/2014	Spot Bond				101.17066	30.84396	101.17066	30.61801			0.00	0	0.00
ERSA10On	17/08/2013	Spot Bond				100.93125	62.25942	100.93125	61.80429			0.00	0	0.00
ERSA11On	17/08/2014	Spot Bond				100.96871	29.68710	100.96871	29.47000			0.00	0	0.00
ERSA12On	17/08/2015	Spot Bond				100.99870	16.59784	100.99870	16.47643			0.00	0	515,000.00
ERSA13On	17/08/2013	Spot Bond				100.93575	62.27499	100.93575	61.81973			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond				105.94219	16.19901	105.94219	16.08591			0.00	0	60,700,000.00
ES18	On 20/04/2018	Spot Bond				111.43974	8.89456	111.43974	8.83022		458,783,479,612.50	4,116,875	523,119,875.00	
ES23	On 25/01/2023	Spot Bond				117.73441	10.44645	117.73441	10.36790		36,587,498,454.83	310,763	272,110,763.00	
ES26	On 02/04/2026	Spot Bond				95.26383	8.47533	95.26383	8.42109		1,741,135,020,369.57	18,276,979	54,288,979.00	
ES33	On 15/09/2033	Spot Bond				9.05500	86.13097	9.14000	85.37070		781,783,065,295.00	86,337,169	515,846,169.00	
FIFB01	On 24/08/2015	Spot Bond				100.85636	18.54460	100.85636	18.29933			0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond				100.35540	88.15909	100.35540	87.53929			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond				100.00000	36.99026	100.00000	36.16356			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond				100.00000	12.24255	100.00000	12.15379			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond				100.00000	11.91351	100.00000	11.82714			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond				101.07344	62.91941	101.07344	62.45887			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond				101.11222	63.04946	101.11222	62.58781			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond				101.23627	63.46546	101.23627	63.00026			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3D	On	15/08/2013			101.30601	63.69936	101.30601	63.23216			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	27.27587	105.15565	27.08552			2,418,579,950.00	23,000	17,180,000.00
FRB05	On	21/12/2018			103.15112	11.26187	103.15112	11.18535			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	95.85963	101.02281	95.11327			0.00	0	0.00
FRB07	On	06/12/2012			100.55742	88.72108	100.55742	88.08429			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	9.82494	100.49836	9.75260			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	7.71660	100.49830	7.65979			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	10.95983	101.51768	10.87930			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	14.58517	111.84945	14.47934			1,006,645,050,000.00	9,000,000	2,270,000.00
FRBC22	On	21/12/2018			100.44644	8.88886	100.44644	8.82345			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	44.57713	100.00000	44.26956			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	52.36794	211.83970	51.90898			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	59.44890	105.16707	59.04075			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.06258	121.95151	3.03796			0.00	0	0.00
FRBI23	On	07/12/2023			266.05149	3.77046	266.05149	3.71853			0.00	0	0.00
FRBI28	On	31/03/2028			145.44748	1.86995	145.44748	1.85318			0.00	0	0.00
FRBI33	On	07/12/2033			186.40405	2.95489	186.40405	2.92316			0.00	0	0.00
FRBN04	On	15/09/2015			118.97136	18.08056	118.97136	17.94121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06 On	15/09/2015	Spot Bond			100.00000	22.56029	100.00000	22.40918			0.00	0	0.00
FRBN07 On	15/09/2015	Spot Bond			100.00000	22.56029	100.00000	22.40918			0.00	0	0.00
FRBZ01 On	30/11/2020	Spot Bond			51.72712	3.37861	51.72712	3.36708			0.00	0	0.00
FRBZ02 On	28/10/2024	Spot Bond			32.59207	3.35303	32.59207	3.34529			0.00	0	0.00
FRBZ03 On	10/12/2024	Spot Bond			31.38364	3.62549	31.38364	3.61739			0.00	0	0.00
FRC04 On	03/06/2014	Spot Bond			103.71290	36.56312	103.71290	36.31357			0.00	0	0.00
FRC08 On	29/04/2013	Spot Bond			101.43171	65.67284	101.43171	65.19063			0.00	0	0.00
FRC101 On	24/02/2017	Spot Bond			101.42118	14.27246	101.42118	14.16767			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.70350	43.49601	100.70350	43.23369			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.43778	40.31484	100.43778	40.07229			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			101.37968	13.92877	101.37968	13.82655			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			101.37968	13.92877	101.37968	13.82655			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.95684	10.27486	100.95684	10.19891			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			101.35502	13.72461	101.35502	13.62391			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.45019	100.49706	10.37326			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	61.15322	100.81157	60.70665			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	13.53766	100.62812	13.43789			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.10302	100.42343	9.03605			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On	20/06/2017	Spot Bond			100.46990	9.95297	100.46990	9.87972			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	30.07441	100.53541	29.85294			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	8.49567	98.00000	9.17508			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.63176	100.00000	9.43557			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.38452	100.61842	13.28588			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	9.93373	100.45750	9.86062			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	11.90099	100.56313	11.81332			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	12.77994	100.61014	12.68576			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.48801	100.43349	9.41820			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.70918	100.51033	10.63034			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.00928	100.67570	13.90597			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.38175	100.44913	11.27390			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.85895	100.00000	7.54170			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.22500	100.53319	13.09959			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	15.55333	100.63883	15.40572			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.07781	100.48091	11.96334			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	12.81017	100.51430	12.68871			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	14.83449	100.60627	14.69374			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC131 On	20/09/2017	Spot Bond			100.56147	13.84705	100.56147	13.71571			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.43153	100.63331	15.28507			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.30837	100.67296	16.15354			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	14.79794	100.60461	14.65753			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	14.98510	100.58527	14.84294			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	12.99320	100.52263	12.87000			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.38766	100.51264	13.26073			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	15.74822	100.64764	15.59874			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.56552	100.63938	15.41778			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.06603	100.61676	14.92306			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	15.77258	100.64874	15.62287			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.54216	100.54761	13.41373			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.12665	100.48314	12.01171			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.36760	100.40273	10.26940			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	16.46663	100.68010	16.31029			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	30.84872	100.48314	30.55632			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	20.42299	100.54650	20.22930			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			101.08864	3.13365	101.08864	3.08925			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On	20/09/2015			100.52041	9.28325	100.52041	9.19523			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.64363	100.44745	1.62806			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.86442	98.00000	1.82263			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.19583	100.00000	1.17580			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.19583	100.00000	1.17580			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	37.11899	103.88434	36.86531			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	32.69424	101.69803	32.45362			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	16.71949	100.46014	16.59644			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	13.66144	100.45737	13.56090			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	45.81481	101.67764	45.47768			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.94331	6.90500	100.88649			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	9.69881	98.80765	9.62848			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	71.81678	113.68077	71.33808			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	55.09178	100.00003	54.69236			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	27.73609	100.38660	27.53210			0.00	0	0.00
FRC61	On	28/07/2017			101.46163	10.24314	101.46163	10.16790			0.00	0	0.00
FRC66	On	31/01/2022			109.33538	6.46250	109.33538	6.41671			0.00	0	0.00
FRC67	On	20/09/2016			100.46640	11.90026	100.46640	11.81268			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.47150	11.99133	100.47150	11.90307			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	4.94996	109.51236	4.91484			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.56965	111.32550	23.42515			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.54101	109.33538	4.50884			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.50931	114.09057	5.46892			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	7.90590	114.42023	7.85649			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	86.28747	100.45580	85.68873			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	11.41992	101.66489	11.33589			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.73152	100.00000	16.60889			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.21887	100.79789	16.09915			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.57839	100.69405	14.47087			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.89565	4.73000	106.82124			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	86.68131	100.56499	86.07929			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	14.78232	100.70697	14.67330			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.48262	100.40068	9.41286			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.61250	100.46304	10.53439			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	23.94938	100.61808	23.77288			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.13083	100.54671	12.04149			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.52525	11.74120	100.52525	11.65474			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	85.89558	100.34678	85.30010			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	85.88538	100.34394	85.28998			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	88.30398	100.32862	87.79698			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	88.30440	100.34043	87.79735			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	88.31131	100.34112	87.80422			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	85.85935	100.34682	85.26275			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.14393	100.44788	10.08290			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.47701	100.64235	14.38974			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.13377	100.44732	10.07280			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.01899	98.04956	22.88350			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.04251	100.67532	14.95181			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.35835	101.43156	14.25291			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	64.25180	101.08680	63.78146			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	66.58003	102.04635	66.08852			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	64.32073	101.11165	63.84978			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	65.93543	104.68033	65.43751			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	65.65551	96.98334	65.19237			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			101.19191	64.54338	101.19191	64.07046			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	65.09970	101.39248	64.62187			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	65.78265	101.63872	65.29875			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	66.21116	101.79324	65.72344			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	13.60154	137.45936	13.47990			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	60.08552	101.30769	59.63999		932,030,748,000.00	0.00	9,200,000	4,600,000.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	29.85854	104.00517	31.41693			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	19.21250	100.18638	19.03283			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	14.00950	103.41346	13.90485			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	8.89597	100.62484	8.81247			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.33579	101.45882	8.27456			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.13241	100.00000	11.06917			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	3.87192	254.50193	3.82017			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	3.77242	265.81898	3.72050			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	3.91663	249.70910	3.86496			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.85415	117.34620	2.83275			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.19641	101.41744	8.13624			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.08725	117.54524	3.06310			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			101.77641	11.27990	101.77641	13.07785			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.34799	100.01476	10.27296			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	98.88229	101.15940	98.08659			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	65.39096	101.49749	64.91055			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.10183	101.25022	8.04245			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	39.31308	100.29734	39.02417			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.70296	90.41057	2.68572			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	83.74831	100.18030	83.18032			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	85.53157	100.00000	84.94170			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	59.37402	100.68430	58.81636			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.93266	100.00000	0.92395			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	14.64543	101.11871	14.50585			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.15936	100.52362	58.59841			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	58.43737	100.43945	57.88367			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.14603	101.12618	8.06923			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	18.68090	101.07593	18.50292		2,526,898,250,000.00	25,000,000	25,000,000.00	
FRS74	On	14/06/2017	Spot Bond			100.44759	9.13347	100.44759	9.04692		2,511,189,750,000.00	25,000,000	25,000,000.00	
FRS75	On	13/06/2014	Spot Bond			100.44015	28.68438	100.44015	28.41259			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On	18/06/2017	Spot Bond			100.76967	16.71815	100.76967	16.55929			3,526,938,450,000.00	35,000,000	35,000,000.00
FRS77	On	19/07/2014	Spot Bond			101.24351	32.49901	101.24351	34.71570			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	63.62443	101.17008	62.76215			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.29454	100.00000	2.24326			8,500,000,000,000.00	85,000,000	85,000,000.00
FRX14	On	01/09/2014	Spot Bond			105.55013	27.63675	105.55013	27.44329			949,951,170.00	9,000	1,891,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.51799	106.51279	20.37331			28,012,863,770.00	263,000	13,935,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.65883	104.36488	11.57797			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.06732	105.51532	9.99688			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	9.88796	113.83008	15.03928			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.81681	108.96559	10.76230			4,249,658,010.00	39,000	4,862,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.62679	117.28648	12.53162			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.45922	102.81960	10.38871			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.03937	79.83345	13.96949			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	13.88859	100.94835	13.78593			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.01778	19.56094	100.01778	19.83163			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.20287	104.81266	11.12533			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	76.35800	100.00000	75.90258			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	82.04750	100.00000	81.52821			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	77.13959	100.00000	76.68042			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	98.54971	101.05700	97.77000			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	89.18093	100.63710	88.52789			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	92.71197	100.81750	92.01496			0.00	0	1,433,966.00
GRA292	On	15/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	92.20792	99.49839	91.51782			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	85.20486	99.03016	84.61802			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	97.08054	99.78606	96.31368			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			99.90642	99.45555	99.90642	98.64990			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	95.55820	99.80110	94.81499			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	94.57793	99.64339	93.85098			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	99.99973	100.00000	99.99932			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.01501	6.77386	100.01501	7.24238			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1	On	10/01/2018	Spot Bond			100.01973	8.57823	100.01973	9.03364			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	92.81086	100.00000	92.11824			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.85290	92.76631	100.85290	92.06866			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.88829	92.82064	100.88829	92.12237			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			101.01560	93.01623	101.01560	92.31569			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.57078	20.82022	100.57078	20.66684			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			101.42786	11.07641	101.42786	10.99509			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			99.93193	15.02784	99.93193	13.33179			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.43806	10.54202	100.43806	10.46445			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			102.01673	20.99551	102.01673	22.39607			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.31458	10.86454	100.31458	10.78469			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			99.88260	18.95217	99.88260	18.70349			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.51108	9.38719	100.51108	9.26203			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			101.35185	99.17386	101.35185	98.36125			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			105.54321	63.92534	105.54321	64.80822			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	63.92534	105.54321	64.80822			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5On	19/07/2013	Spot Bond			100.00000	58.95577	100.00000	58.62176			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	65.17533	100.00000	64.80507			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			101.63173	65.45396	101.63173	66.69877			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	16.58750	101.67762	18.24083			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	19.19010	105.13866	19.04461			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	63.95194	105.76786	64.89258			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	65.52749	101.68917	66.83294			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	16.87239	101.75803	18.60951			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	16.92803	117.06290	16.78692			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	63.98627	106.05795	65.00152			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	65.65978	101.79257	67.07436			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	17.23815	101.86140	19.08303			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	17.39024	117.06290	17.24528			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	64.10781	107.08651	65.38777			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	65.83605	101.93042	67.39614			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	17.68446	101.98773	19.66100			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			108.34719	64.25645	108.34719	65.86117			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			110.21153	64.47559	110.21153	66.56120			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY20On	31/07/2020	Spot Bond				115.88630	10.23536	115.88630	10.15936			37,253,157,656.90	321,463	35,525,463.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.71795	272.42396	3.66594			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.72375	271.70682	3.67174			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.76676	101.83148	10.69475			1,323,809,240.00	13,000	30,214,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.74951	102.02133	10.67751			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.20000	110.45256	1.24000	109.92563			19,514,400,000.00	16,262,000	166,262,000.00
I2038	On 31/01/2038	Spot Bond				1.98000	106.70572	1.98000	106.65520			20,376,180,000.00	10,291,000	366,900,336.00
I2050	On 31/12/2050	Spot Bond				1.93000	116.92146	1.93000	116.86541			4,956,240,000.00	2,568,000	110,400,314.00
IBC01	On 16/03/2015	Spot Bond				95.45000	19.80297	95.45000	19.69419			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	87.27444	100.50759	86.66007			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	88.47958	100.56563	87.84751			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.34213	109.26558	21.18849			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	87.58096	100.86049	86.95819			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	20.48555	102.46253	20.33210			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.92206	15.22683	100.92206	15.11430			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	56.62559	100.23329	56.20970			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.52781	40.00776	100.52781	39.71315			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.74849	39.58566	100.74849	39.29359			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			103.45013	37.14718	103.45013	36.89138			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.20105	108.14435	14.09967			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.39340	111.48026	10.31736			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.30809	102.47730	34.07621			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	30.38659	99.82217	30.16664			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	29.46012	100.88835	29.24485			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	23.58579	106.87614	23.41439			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.43639	105.97204	12.35047			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.95868	101.15611	21.79784			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	10.06784	101.23137	9.99405			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.28592	119.59470	4.25329			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.77297	121.25275	2.75163			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	19.47701	100.15533	19.29491			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.08613	100.16252	9.00117			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.42653	105.78604	9.36079			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	16.74305	100.66354	16.58411			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	9.87971	100.43811	9.78610			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	70.19131	100.00000	69.72882			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			99.89211	19.86085	99.89211	19.72939			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	19.86085	99.89211	19.72939			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.70574	100.97091	8.64792			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	14.63210	101.37699	14.49386			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.37870	101.30327	14.24294			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.65511	112.11249	15.54069			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.45077	100.20174	20.30061			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.45077	100.20174	20.30061			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.45275	101.14829	9.36361			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.87000	100.00000	7.81232			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	72.05552	101.89135	70.89385			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	68.04432	101.88356	67.11686			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	65.86704	101.64472	64.96097			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	21.94382	101.44581	21.79511			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	57.97307	100.58397	57.14543			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	68.02162	104.33728	67.55760			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.50173	101.67347	16.38030			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	68.58170	100.00000	68.58167			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN165U	On	18/10/2012	Spot Bond			100.00000	99.18478	100.00000	101.20880			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	50.22108	100.00000	49.88746			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			99.84353	99.72720	99.84353	98.91767			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	97.86060	99.74422	97.08173			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	96.06622	99.64170	95.31631			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	94.33982	99.54183	93.61724			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	92.67765	99.44217	91.98090			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	91.07619	99.34271	90.40390			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	89.53352	99.22914	88.88447			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	88.04428	99.12821	87.41720			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	86.60665	99.02750	86.00043			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND302	On	08/01/2013	Spot Bond			98.62666	81.32207	98.62666	80.78949			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	80.10626	98.52695	79.58995			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	78.92862	98.42745	78.42783			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond		100,000.00000		2.74240	100,000.00000	2.59101			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND320	On	26/04/2013	Spot Bond			100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	69.18318	100.00000	68.79015			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.65964			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.52938			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.39936			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.62443			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.49613			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	53.43624	100.00000	53.13267			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On	17/09/2013	Spot Bond			100.00000	52.73060	100.00000	52.43104			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	46.46385	100.00000	46.15519			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.54400			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	44.44444	100.00000	42.41303			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	40.78165	100.00000	39.30579			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	38.56431	100.00000	37.40922			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	37.07989	100.00000	36.13254			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	36.01728	100.00000	35.21503			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	35.21936	100.00000	34.52401			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	34.59834	100.00000	33.98494			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	34.10132	100.00000	33.55271			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	33.69458	100.00000	33.19844			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	33.35559	100.00000	32.90281			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	65.92599	101.10218	65.05230			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	91.64756	100.97718	90.32074			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	62.64383	101.06512	62.18535			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	13.78596	100.29400	13.68574			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			103.81357	16.64251	103.81357	16.51776			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.04139	101.94170	15.92308			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	95.21016	100.00000	94.51179			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	88.45346	100.51669	87.82033			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.45711	100.34045	8.39494			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	77.09806	100.00000	76.63914			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.40573	100.81708	23.23293			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.09516	100.33341	10.02094			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	86.98956	100.35507	86.38083			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	76.44236	100.00000	75.50632			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.14143	6.50000	100.10605			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	79.07470	100.13131	78.41324			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	77.14550	99.98478	76.51666			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	89.26604	100.42362	88.62455			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	88.23173	100.41625	87.60521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On	20/03/2017	Spot Bond			100.44355	10.20293	100.44355	10.10626			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	84.39468	100.14548	83.82760			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	27.72624	100.16956	27.46698			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	77.36002	100.49744	76.38119			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	52.50631	100.49744	51.80630			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	73.92103	100.32608	73.02829			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	73.62322	100.31481	72.73772			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	89.22851	100.14110	88.57798			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	72.47118	100.14461	71.13598			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	48.97210	100.14677	47.95452			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	48.97210	100.14677	47.95452			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	72.47113	100.14488	71.13593			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	14.52274	100.00000	14.22133			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.68183	100.00000	9.48089			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	97.19461	101.19828	96.42663			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	64.76576	101.21767	64.29111			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	43.84656	101.23672	43.52516			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	43.84656	101.23672	43.52516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			99.91080	45.20595	99.91080	44.87847			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	45.61868	100.00000	45.28433			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	21.90486	100.24109	21.74571			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.24840	102.25661	22.08385			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	41.59248	100.77468	41.28553			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.53278	99.93260	16.75944			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.44635	99.93094	10.67920			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.49824	99.92988	8.14968			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.52086	104.73009	10.44822			0.00	0	297,000.00
IPL4	On	29/03/2014	Spot Bond			104.25515	35.91967	104.25515	35.67076			2,397,868,450.00	23,000	379,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.44576	100.91681	15.33162			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.66569	108.21861	10.58950			2,272,590,810.00	21,000	14,748,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	22.97604	101.03261	22.80794			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.56912	100.34728	16.44731			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.21650	109.98505	21.06463			659,910,300,000.00	6,000,000	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.56956	100.44886	9.49914			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.57610	100.75653	8.51282			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.00115	110.94012	2.97963			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			124.10625	2.24835	124.10625	2.22983			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	57.70546	100.58379	56.90044			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	7.90517	100.18782	7.83124			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.25693	99.99997	8.14848			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	10.97173	101.62507	10.82572			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.38601	100.60774	0.38085			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00629	100.28878	0.00621			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	71.83141	102.06373	71.42298			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	84.00913	100.17994	83.44573			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.31907	117.77551	18.18129			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.05931	101.74618	10.97789			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.22449	124.10625	2.20617			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA241	On	11/10/2012	Spot Bond			99.91459	66.68568	99.91459	66.68566			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	99.18628	99.81514	98.38569			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	97.34071	99.71588	96.57028			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	92.21404	99.41373	91.52442			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	90.62932	99.31432	89.96377			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	89.10260	99.20028	88.45994			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	87.62838	99.09942	87.00737			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	86.20501	98.99876	85.60455			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	80.96665	98.62399	80.43872			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	79.76597	98.49850	79.25418			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	78.59891	98.39906	78.10243			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On	28/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.73143			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA327	On	20/05/2013	Spot Bond			100.00000	66.22645	100.00000	65.85022			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.60060			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	46.36073	100.00000	46.05276			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	43.17571	100.00000	41.34020			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	40.04395	100.00000	38.67616			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	38.08335	100.00000	36.99620			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA345	On	07/11/2013	Spot Bond			100.00000	36.74197	100.00000	35.84110			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	35.76703	100.00000	34.99850			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	35.02667	100.00000	34.35686			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	34.44543	100.00000	33.85203			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	33.97705	100.00000	33.44452			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	33.59160	100.00000	33.10867			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	33.26887	100.00000	32.82712			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	55.88368	100.11329	55.47811			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.34647	101.15218	8.28533			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	31.21543	101.33204	30.98643			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.19621	101.39683	12.03420			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	82.92011	100.01454	82.57788			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	65.92600	101.10215	65.05231			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	91.31103	100.97704	90.00783			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.84245	100.00000	67.35059			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	67.44344	100.00000	66.95447			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	81.01763	103.25721	80.49548			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	76.83224	102.85510	76.36552			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On	31/08/2017	Spot Bond			100.85336	2.56724	100.85336	2.53774			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	79.82565	100.00000	79.32360			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.89765	100.00000	70.50084			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.22232	146.46402	15.08656			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	43.17903	101.88203	44.47683			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	19.84543	100.15505	19.69978			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.28717	100.36228	16.10366		25,793,105,960.00		257,000	8,512,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.69127	98.87452	1.67221			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			98.55765	80.80035	98.55765	80.27492			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			99.62912	93.85181	99.62912	93.13604			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			101.08680	65.63734	101.08680	64.76758			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			99.30957	89.09190	99.30957	88.44870			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			99.14082	86.59338	99.14082	85.98665			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			98.70105	80.77778	98.70105	80.25189			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			97.83334	71.73531	97.83334	71.32389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ025On	11/10/2013	Spot Bond			100.00000	42.58580	100.00000	100.00000			12,000,000,000,000.00	120,000,000	120,000,000.00
MBC16 On	24/10/2012	Spot Bond			99.81806	97.59786	99.81806	96.82258			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	81.45644	99.92980	66.13682			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	37.71791	99.92873	31.41456			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	60.78866	100.85528	60.34459			504,276,400,000.00	5,000,000	2,500,000.00
MBF025 On	26/05/2014	Spot Bond			100.87824	28.78630	100.87824	28.57596			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.35509	100.00907	26.16400			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	16.53826	99.91959	16.38395			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	9.78351	100.16737	9.56692			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.83283	100.17350	1.80898			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	97.85509	100.00000	97.09456			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	97.96460	101.40172	97.19101			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	44.84791	101.42165	44.51864			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	81.43901	100.00000	99.72678			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	91.84945	100.00000	91.17243			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	45.36848	100.00000	45.03956			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	93.30199	100.00000	92.60916			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	43.10384	100.00000	42.79133			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	37.61895	100.00000	37.34621			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.90699	100.00000	22.73909			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.67451	100.00000	22.51012			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.81652	100.00000	5.77389			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.20050	100.00000	14.09642			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	8.82261	106.46019	8.76110		958,141,710.00	9,000	19,000.00	
MCB2M On	13/12/2012	Spot Bond			100.46941	87.32452	100.46941	86.70854			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.02766	100.55268	20.87278			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.35786	100.10089	25.18880			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.39863	100.10166	25.22930			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.48255	100.10553	10.41266			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.53270	102.05054	9.46883			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.40927	102.14122	9.34620			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.40570	100.13874	12.32297			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	11.99310	102.46074	11.91250			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.31378	102.63527	12.23090			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.19695	109.14290	25.01770			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	11.87934	100.35527	11.79199			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2On	20/12/2018	Spot Bond				100.36949	7.07103	100.36949	7.01903			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond				108.22148	10.26582	108.22148	10.18511			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond				105.26282	16.45973	105.26282	16.34478			23,368,346,040.00	222,000	25,917,000.00
MIIL01 On	31/05/2015	Spot Bond				100.76354	18.08858	100.76354	17.91671			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond				106.38091	13.13833	106.38091	13.04679			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond				100.73012	60.45882	100.73012	60.01281			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond				106.29569	12.76667	106.29569	12.67777			2,125,913,800.00	20,000	8,080,000.00
MTN02 On	13/07/2014	Spot Bond				109.35704	31.43985	109.35704	31.21706			224,291,289,040.00	2,051,000	5,748,000.00
MTN03 On	13/07/2015	Spot Bond				108.68196	19.18895	108.68196	19.05365			0.00	0	10,100,000.00
MTN04 On	13/07/2017	Spot Bond				112.43670	12.63571	112.43670	12.54414			3,935,284,500.00	35,000	4,167,000.00
MTN05 On	28/10/2013	Spot Bond				105.38322	49.50714	105.38322	49.16483			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond				99.21764	87.61545	99.21764	86.99389			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond				98.63643	79.91560	98.63643	79.40117			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond				97.71856	70.53945	97.71856	70.14206			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond				100.00000	6.72771	100.00000	6.67893			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond				100.00000	0.11511	100.00000	0.11427			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond				100.00000	7.04701	100.00000	6.99592			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond				100.00000	7.13410	100.00000	7.08238			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On	14/08/2020	Spot Bond			100.89771	6.55583	100.89771	6.50793			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.62439	100.90718	6.57597			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.73860	100.92303	6.68934			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.79569	100.93092	6.74602			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	6.86421	100.94038	6.81402			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.03543	100.96406	6.98399			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.14953	100.97993	7.09725			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.27503	100.99728	7.22181			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.38907	101.01305	7.33502			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.44610	101.02081	7.39162			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	8.12963	101.11573	8.07011			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	8.92573	101.22620	8.86031			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11511	100.00000	0.11427			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11511	100.00000	0.11427			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	31.17955	101.70052	30.95007			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			101.25975	22.24554	101.25975	22.08245			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.87403	21.14415	100.87403	20.98966			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			101.31348	9.51129	101.31348	9.44152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On	27/08/2015			100.75760	17.59092	100.75760	17.35844			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	9.83856	100.79541	9.70850			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.15996	110.77590	17.03506		25,478,457,000.00		230,000	21,170,000.00
NBK2B	On	15/09/2015			101.00801	16.15471	101.00801	16.03523			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	10.66063	118.84122	10.57854		2,733,348,060.00		23,000	6,772,000.00
NBK4	On	28/10/2024			30.23292	4.16175	30.23292	4.15275			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	65.35805	102.03598	66.60914			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	23.31462	111.25692	23.14618		222,513,840,000.00		2,000,000	10,400,000.00
NBK6B	On	19/04/2015			101.70058	16.66894	101.70058	18.34621			0.00	0	0.00
NBK7B	On	19/04/2020			101.79234	7.61628	101.79234	9.45840			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	36.24663	103.06649	35.99778			0.00	0	0.00
NBK8B	On	24/03/2014			100.27352	38.73976	100.27352	38.45512			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			107.67718	13.87817	107.67718	13.77945		5,599,213,360.00		52,000	9,748,000.00
NBK9B	On	23/03/2016			100.28219	12.05503	100.28219	11.96646			0.00	0	0.00
NBK11	On	31/03/2013			117.77042	76.78987	117.77042	76.28598			0.00	0	0.00
NCLN17	On	24/01/2013			101.18874	97.58504	101.18874	98.19129			0.00	0	1,000,000.00
NCLN19	On	07/03/2013			100.66622	88.75896	100.66622	88.12130			0.00	0	0.00
NCLN43	On	28/08/2014			100.00000	27.38593	100.00000	27.23035			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44 On	17/09/2014	Spot Bond			100.00000	34.59128	100.00000	34.39477			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	26.11614	100.00000	25.96778			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	24.76439	100.00000	24.62409			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.88001	21.86012	100.88001	21.70039			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.53804	87.63268	100.53804	87.01124			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.29682	85.03753	100.29682	84.45364			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.27583	84.83034	100.27583	84.24931			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.27583	84.83034	100.27583	84.24931			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	84.83034	100.27583	84.24931			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	20.45413	100.26098	20.30550			0.00	0	3,000,000.00
NCLN55 On	07/04/2015	Spot Bond			100.01676	19.95183	100.01676	19.80716			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.02753	99.92572	17.41851			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.43885	100.72872	16.31759			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.25035	78.84167	16.17310			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	12.82130	100.68736	12.72675			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.28485	100.00000	11.22092			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.51627	101.44317	14.05277			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.07069	101.58167	14.76030			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On	29/01/2016			101.36186	14.09167	101.36186	13.98825			0.00	0	0.00
NCLN67	On	13/07/2016			99.92294	11.18380	99.92294	11.91235			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	100.08544	100.00000	99.55495			0.00	0	0.00
NCLN69	On	27/05/2016			74.70107	13.31732	74.70107	13.25639			0.00	0	0.00
NCLN70	On	30/08/2013			100.71896	60.40062	100.71896	59.95991			0.00	0	0.00
NCLN71	On	17/03/2014			100.42509	39.75593	100.42509	39.51676			0.00	0	0.00
NCLN72	On	17/03/2014			100.41859	39.68802	100.41859	39.44927			0.00	0	0.00
NCLN73	On	03/07/2015			100.13494	15.23150	100.13494	15.03122			0.00	0	0.00
NCLN74	On	15/08/2017			101.09351	11.06592	101.09351	10.91928			0.00	0	0.00
NCLN75	On	20/09/2017			100.28784	1.88786	100.28784	1.86129			0.00	0	0.00
NCLN76	On	20/09/2015			100.21716	9.49944	100.21716	9.36100			0.00	0	0.00
NCLN77	On	09/10/2017			100.00000	2.31189	100.00000	2.26022			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.52430	108.64353	17.39873			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	87.06888	100.43443	86.45632			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	89.84030	103.93706	89.18955			0.00	0	0.00
NED6	On	20/09/2013			103.85854	51.58844	103.85854	51.23206			0.00	0	0.00
NED8	On	08/02/2014			105.20960	40.00224	105.20960	39.72751			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00389	7.05824	100.00389	7.00706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1AOn	20/11/2018	Spot Bond				122.15519	18.33991	122.15519	18.19791			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond				109.62449	10.63359	109.62449	10.54993			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond				100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
NHM001On	04/09/2015	Spot Bond				100.87482	10.36985	100.87482	10.23118			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				154.74879	5.59194	154.74879	5.53793			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				110.78287	10.39314	110.78287	10.31873			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				112.47442	10.77847	112.47442	10.69173			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond				100.87478	10.82072	100.87478	10.74166			0.00	0	403,000.00
NQ1A12On	22/05/2014	Spot Bond				100.84223	29.10797	100.84223	28.89535			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond				100.77827	61.26372	100.77827	60.81647			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond				100.82862	15.58603	100.82862	15.43946			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond				114.30671	10.82641	114.30671	10.73803			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond				100.88848	29.39760	100.88848	29.18277			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond				100.82727	61.44945	100.82727	61.00065			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond				100.85447	15.75400	100.85447	15.60582			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond				112.37668	11.19831	112.37668	11.10826			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond				100.94287	29.73818	100.94287	29.52076			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond				100.89257	61.69704	100.89257	61.24617			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14On	22/05/2015	Spot Bond			100.90208	16.06324	100.90208	15.91209			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	92.09344	100.00000	91.41295			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.90209	61.73314	100.90209	61.28197			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	92.22930	100.00000	91.54780			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	61.94799	100.92679	61.49515			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	92.29722	100.00000	91.61522			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	62.19715	101.02443	61.74211			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	62.53212	101.11272	62.07427			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.49169	101.14634	9.42218			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.30584	101.06357	12.21577			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			133.37761	49.00042	133.37761	48.57869			0.00	0	33,000,000.00
NRA014On	30/04/2014	Spot Bond			112.65666	37.67954	112.65666	37.40607			0.00	0	124,200,000.00
NRA018On	30/11/2018	Spot Bond			127.61916	14.10326	127.61916	13.98961			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			133.90446	14.61063	133.90446	14.48903			0.00	0	2,400,000.00
NRA023On	31/05/2023	Spot Bond			166.40319	5.85483	166.40319	5.79520			0.00	0	82,000,000.00
NRA028On	30/11/2028	Spot Bond			132.37089	13.53591	132.37089	13.42366			0.00	0	6,100,000.00
NTC09On	18/04/2013	Spot Bond			99.96864	66.01568	99.96864	65.53720			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			99.87889	31.27052	99.87889	31.04406			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			99.88231	31.13740	99.88231	30.91189			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			101.83987	11.21940	101.83987	11.13672			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			101.27473	22.44780	101.27473	22.28320			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			101.19990	67.70879	101.19990	66.81076			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			101.37662	20.66216	101.37662	20.38772			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.35081	100.00000	12.26127			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	12.39704	100.00000	13.79288			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	12.42477	100.00000	13.82781			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.09043	100.00000	14.66604			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	13.83006	100.00000	15.59741			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	18.45269	100.00000	21.41847			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			110.62267	18.53109	110.62267	18.39782		29,646,875,560.00		268,000	108,997,000.00
OTCA05	On	30/04/2013	Spot Bond			101.46154	65.48907	101.46154	65.00808		16,436,769,480,000.00		162,000,000	162,000,000.00
OTCA06	On	30/04/2014	Spot Bond			101.50084	31.90273	101.50084	31.66834			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			101.43206	65.40938	101.43206	64.92911		8,540,579,452,000.00		84,200,000	129,200,000.00
OTCA08	On	30/04/2014	Spot Bond			101.45171	31.68335	101.45171	31.45067			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			108.95552	12.43849	108.95552	12.34117		1,307,466,240,000.00		12,000,000	12,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1UOn	31/10/2012	Spot Bond			100.00000	98.10668	100.00000	97.34022			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.45427	100.00000	5.38263			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	98.50186	100.00000	97.73231			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.57016	109.71000	11.49995			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.31033	100.00000	21.15583			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.10889	100.00000	6.06412			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	58.45625	100.48296	57.90216			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	78.43586	98.38076	77.94152			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	53.86839	100.00000	53.51055			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.73845	93.13201	100.73845	92.43755			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.42050	27.79667	100.42050	27.59217			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	89.48804	103.78737	88.84220			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	86.83885	100.37625	86.22965			0.00	0	100,000.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	57.92380	100.37300	57.49784			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.39251	58.07529	100.39251	57.64814			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.41791	58.27218	100.41791	57.84349			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.38925	86.88006	100.38925	86.27049			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014	Spot Bond			100.43155	27.93728	100.43155	27.73173			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	89.66394	103.92808	89.01610			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	58.32773	100.42500	57.89861			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	58.59544	100.42441	58.16435			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	86.95215	100.41200	86.34196			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	28.25154	100.45623	28.04363			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	58.78204	100.48342	58.34934			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	87.13754	100.47042	86.52575			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	28.59879	100.48350	28.38827			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	59.18575	100.53526	58.74988			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	42.65102	101.01119	42.33901			0.00	0	386,000.00
R009	On	15/09/2014	Spot Bond			115.36704	33.98825	115.36704	33.55404			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	23.95433	90.32933	23.80682			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.14183	36.97373	1.13866			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			5.38000	122.76050	5.46500	122.44928		153,877,247,461,420.00	601,718,859	22,022,575,047.00	
R158	On	15/09/2015	Spot Bond			122.26482	24.80948	122.26482	24.47959			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.53484	85.50505	12.46111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On	15/09/2016	Spot Bond			128.79704	20.50413	128.79704	20.22167			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	6.91514	81.26980	6.87617			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	57.20645	106.08559	56.81091			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.68000	127.41449	7.77000	126.44276		101,994,002,035,200.00	280,469,015	11,135,045,463.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.07365	34.66514	1.07084			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.02655	32.55096	1.02401			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.71395	108.08546	212.63727	107.12189			0.00	0	1,224,610,000.00
R197	On	07/12/2023	Spot Bond			1.23000	278.15213	1.23000	278.03713		113,745,480,000.00	92,476,000	199,362,000.00	
R201	On	21/12/2014	Spot Bond			4.84000	110.76985	4.92500	110.54284		11,350,261,561,760.00	345,095,364	2,149,626,020.00	
R202	On	07/12/2033	Spot Bond			1.90000	206.25212	1.93000	205.19031		38,288,800,000.00	20,152,000	1,151,607,330.00	
R2023	On	28/02/2023	Spot Bond			7.22500	104.73768	7.35500	103.72048		37,368,061,250,000.00	172,050,000	5,046,950,000.00	
R203	On	15/09/2017	Spot Bond			5.93500	110.42403	6.04500	109.88075		10,436,309,315,390.00	758,434,594	6,902,784,312.00	
R204	On	21/12/2018	Spot Bond			6.23000	111.48997	6.34500	110.82087		8,322,518,014,930.00	335,877,691	5,732,064,258.00	
R2048	On	28/02/2048	Spot Bond			99.20808	9.74889	99.20808	9.68402		156,296,377,555,200.00	575,440,000	975,120,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	37.85175	100.00000	37.57733			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.00500	104.85054	5.08500	104.70975		7,047,559,158,640.00	408,103,728	1,937,093,414.00	
R207	On	15/01/2020	Spot Bond			6.59000	105.55393	6.70000	104.85938		28,331,304,592,500.00	299,135,750	6,309,638,967.00	
R208	On	31/03/2021	Spot Bond			6.77500	100.11495	6.90000	99.26915		34,106,876,021,325.00	034,225,243	11,815,916,935.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.46000	77.86954	8.55000	77.07276			33,968,871,983,700.00	015,233,095	10,095,629,366.00
R210	On	31/03/2028	Spot Bond			1.50800	159.47821	1.55000	158.54483			198,149,692,000.00	131,399,000	62,617,350.00
R211	On	31/01/2017	Spot Bond			0.25000	123.32095	0.27000	123.17897			35,178,500,000.00	140,714,000	1,340,500,917.00
R212	On	31/01/2022	Spot Bond			1.20000	127.56845	1.20000	127.51608			501,156,000,000.00	417,630,000	1,404,908,000.00
R213	On	28/02/2031	Spot Bond			8.26500	89.00709	8.36000	88.14092			15,980,181,867,450.00	933,476,330	4,228,249,476.00
R214	On	28/02/2041	Spot Bond			77.73332	9.07316	77.73332	9.02392			387,020,893,423,883.00	978,828,814	5,038,840,314.00
R223C	On	15/03/2013	Spot Bond			98.10852	71.13015	98.10852	70.72449			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	48.79460	95.74929	48.47924			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	33.75017	93.40448	33.53647			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	23.73987	91.01110	23.59276			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.30417	87.49080	17.20041			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.53484	85.50505	12.46111			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.22040	83.47163	9.16725			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	6.91514	81.26980	6.87617			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	84.57516	99.35642	83.99504			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	58.34912	96.68315	57.97313			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.10406	94.26296	39.85099			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	27.99781	91.92899	27.82476			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			89.76971	19.81318	89.76971	19.69312			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.55449	86.42385	14.46905			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.61896	84.45562	10.55782			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	7.89430	82.31050	7.84982			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	5.99537	79.97373	5.96240			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	4.96995	75.56089	4.94391			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	3.95055	73.15412	3.93042			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.31246	69.91580	3.29622			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.70104	67.83418	2.68814			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.23025	65.82731	2.21987			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.86819	63.84766	1.85973			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.76505	60.09257	1.75747			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.52680	58.22853	1.52042			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.42962	55.42223	1.42390			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.26608	53.71567	1.26115			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.13149	52.07678	1.12720			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.01990	50.50256	1.01614			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.92274	49.04085	0.91943			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			47.63992	0.84068	47.63992	0.83774			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.30055	40.84619	1.29659			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.23840	39.49703	1.23475			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.18599	38.20719	1.18259			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.14183	36.97373	1.13866			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.10472	35.79392	1.10174			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.07365	34.66514	1.07084			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.04782	33.58493	1.04516			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.02655	32.55096	1.02401			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.04189	100.64880	41.73196			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	54.93508	99.92574	66.27373			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.48422	99.90770	13.18742			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.03084	100.96576	16.87049			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.50007	100.00000	2.46723			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	88.23595	100.56581	87.60563			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.63344	59.84612	100.63344	59.27813			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.61948	59.85024	100.61948	59.28227			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.62865	52.70558	100.62865	52.00216			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On	30/03/2015			100.22952	19.66434	100.22952	19.51992			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	72.04750	100.00000	71.77146			0.00	0	0.00
RDFC05	On	06/12/2012			100.48281	87.47731	100.48281	86.84985			0.00	0	0.00
RES05	On	17/10/2012			101.51014	99.44686	101.51014	98.62852			0.00	0	0.00
RES06	On	18/10/2014			101.67229	22.03475	101.67229	23.62775			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.83598	5.87500	103.78682			0.00	0	0.00
RES11	On	14/11/2012			100.84394	94.79811	100.84394	94.07803			0.00	0	0.00
RES12	On	20/08/2015			100.93776	18.62463	100.93776	18.37813			0.00	0	0.00
RES13	On	09/01/2013			100.29264	80.88613	100.29264	80.35038			0.00	0	0.00
RES14	On	04/10/2013			100.11180	38.38068	100.11180	37.52222			0.00	0	0.00
RESB01	On	03/06/2014			100.68733	28.73364	100.68733	28.52175			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			101.03586	90.71146	101.03586	90.04653			0.00	0	0.00
RP002	On	28/02/2013			101.10798	90.84822	101.10798	90.18188			0.00	0	0.00
RP004	On	25/11/2014			102.70350	24.46488	102.70350	24.28324			0.00	0	0.00
RP005	On	31/03/2017			100.28309	12.83563	100.28309	12.75935			0.00	0	0.00
RP006	On	30/04/2019			102.22019	13.60069	102.22019	13.50014			0.00	0	0.00
RP007	On	30/04/2016			101.97649	15.52368	101.97649	15.40915			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On	30/04/2016	Spot Bond			101.97649	15.52368	101.97649	15.40915			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	68.99264	99.90414	68.08716			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	61.00190	100.99069	60.19419			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	56.02390	100.58819	55.27644			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	36.71262	100.00000	35.89212		1,600,000,000,000.00	16,000,000	26,000,000.00	
RP013	On	27/09/2016	Spot Bond			100.38461	4.18562	100.38461	4.12987			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.36386	100.43152	0.35901			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	42.11793	100.88031	41.80681			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.05156	100.00000	36.83193			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	22.79804	101.00223	22.63127			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.20418	5.25000	101.16144			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.65916	100.00000	0.65433			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	80.00003	100.00000	80.00001			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.58737	100.00000	3.56137			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	98.92473	100.00000	98.29060			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.02838	109.50878	8.96398		1,423,614,140.00	13,000	5,987,000.00	
SA061U	On	14/12/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.81672	105.69036	7.77053			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.82812	92.49470	100.82812	91.80099			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.30788	117.11129	15.19327			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.47964	100.96377	10.40300			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.20774	109.76738	13.11336			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	6.85736	101.55586	8.52850			0.00	0	14,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.69869	100.47716	7.64202			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	7.91032	101.44951	7.83473			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	21.54293	110.28697	21.38923			0.00	0	16,135,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	69.82796	101.21158	69.44048			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.34241	101.86258	9.27924			0.00	0	7,400,000.00
SBK111	On	09/04/2014	Spot Bond			127.67688	32.17599	127.67688	31.90520			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	35.66939	159.66556	35.32412			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	59.70980	152.98792	59.27139			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.28219	117.95662	18.14224			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.20136	118.36117	18.06165			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.16103	118.56412	18.02145			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	63.33302	143.82678	62.87161			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.04070	103.68838	9.97143			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			118.14423	18.24463	118.14423	18.10480			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.22443	118.24540	18.08466			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	52.39073	211.65251	51.93177			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	70.75306	100.00000	70.35631			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.31682	100.42831	8.25562			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	29.78130	99.21990	29.56454			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	28.91203	100.36654	28.69942			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.42608	100.15186	10.35039			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	56.46517	100.16711	56.05519			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.61811	100.00000	43.30188			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.11313	107.02647	10.04154			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	43.22687	101.09831	42.91039			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.50661	101.18390	11.42231			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.51308	100.29283	7.45786			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.99220	100.00000	0.98563			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.75519	100.30374	7.69819			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.00076	112.35030	11.91338		449,401,200,000.00	4,000,000	2,000,000.00	
SBS20	On	15/05/2026	Spot Bond			107.31305	13.38628	107.31305	13.29286			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On	15/05/2026	Spot Bond			101.14300	7.54236	101.14300	7.47124			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.00464	100.81390	20.85126			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.21708	100.85958	8.13979			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	7.89659	100.88565	7.83889			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.18379	107.86744	9.13790			30,202,883,200.00	280,000	3,420,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.22398	100.17939	11.14992			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	11.82315	102.91713	11.74339			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	72.51714	102.48454	72.09970			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.24641	118.34171	15.13129			1,893,467,360.00	16,000	4,184,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	62.42375	120.99445	61.92469			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.77831	265.12288	3.72639			265,122,880,000.00	1,000,000	500,000.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.28592	119.59470	4.25329			5,142,572,100,000.00	43,000,000	21,500,000.00
SCM107	On	15/09/2017	Spot Bond			112.58000	9.81444	112.58000	9.73453			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	87.53285	100.00000	86.96812			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.42370	100.00000	2.40593			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.20879	82.63494	0.20745			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.14143	6.50000	100.10605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On	15/12/2016	Spot Bond			100.49004	10.11127	100.49004	10.03684			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	56.63297	100.22255	56.21706			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	15.81944	100.24006	15.70324			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.55263	100.37865	9.48238			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.01813	104.63904	9.96910			627,834,240.00	6,000	682,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	55.54854	104.53403	55.16904			0.00	0	350,000.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.27384	110.17225	13.17921			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	61.95003	104.99511	61.52297			2,099,902,200.00	20,000	20,000.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.14497	102.86503	10.07543			2,160,165,630,000.00	21,000,000	20,200,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.24908	101.14731	29.03485			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.00511	100.91285	10.92469			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.13946	101.15213	16.02125			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	8.88545	100.91985	8.82050			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	14.82608	110.58806	14.71949			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	16.20650	99.95086	16.05525			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.10406	100.74418	10.02952			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.71521	100.29998	9.64380			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.52019	101.49647	9.37775			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN004 On	31/03/2021	Spot Bond			89.26946	7.97455	89.26946	7.92618			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			88.92846	8.00724	88.92846	7.95883			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			107.77651	22.88255	107.77651	22.76770			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			97.48656	9.36258	97.48656	9.30216			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.44496	10.27995	100.44496	10.18254			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			104.60347	9.92730	104.60347	9.85832			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			119.58561	17.96029	119.58561	17.82131			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.62841	101.19280	2.59680			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.49462			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.58871			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN878 On	21/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.56461			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	50.22108	100.00000	49.88746			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	50.10963	100.00000	49.77675			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	49.99842	100.00000	49.66628			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	54.04148	100.00000	53.68248			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			99.92175	99.72699	99.92175	98.91683			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	98.91733	99.87528	98.12058			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	94.57793	99.64354	93.85097			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	92.67160	99.53077	91.97433			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	92.43905	99.51589	91.74537			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	91.97754	99.48756	91.29093			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN939	On	16/11/2012	Spot Bond			99.48776	91.97752	99.48776	91.29092			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			99.42961	91.06908	99.42961	90.39631			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			99.43109	91.06896	99.43109	90.39618			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.10042	91.93211	100.10042	91.24198			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			99.40185	90.62183	99.40185	89.95581			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			99.34562	90.40364	99.34562	89.74119			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			99.33096	89.52391	99.33096	88.87434			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			99.03221	85.20460	99.03221	84.61775			0.00	0	0.00
SYN948	On	19/10/2012	Spot Bond			99.88778	98.91719	99.88778	98.12035			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			99.30851	89.09201	99.30851	88.44881			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	16.83016	117.60842	16.70234			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	8.89691	104.75139	8.83536			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	34.75781	100.00000	34.52878			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	36.43168	102.75446	36.18218		411,017,840,000.00	4,000,000	2,000,000.00	
TFS100	On	22/01/2013	Spot Bond			98.53867	78.90983	98.53867	78.40872			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	76.50800	98.31078	76.03793			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	85.99069	99.10758	85.39255			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	71.32686	97.81910	70.92016			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On	11/02/2013	Spot Bond			100.94335	94.45011	100.94335	93.73198			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	81.80087	99.98492	81.26745			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	65.82463	99.89383	65.34786			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	16.66748	101.19250	16.54536			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.20251	107.95127	13.10993			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	88.91192	100.57712	88.27059			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	41.65219	100.87887	41.40332			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	42.86836	100.92142	42.46491			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	97.85875	99.83233	97.07923			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	6.75007	101.62026	8.95099			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	6.94182	101.66672	9.20629			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.36940	102.00557	9.30666			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	7.35347	101.76658	9.75458			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			101.98019	8.23151	101.98019	10.92495			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			102.86169	11.81933	102.86169	15.72000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			101.43985	99.17314	101.43985	99.86598			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			101.66078	10.78582	101.66078	12.44929			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A1 On	18/10/2012	Spot Bond			100.00000	99.18478	100.00000	99.81667			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			102.32811	101.61040	102.32811	100.76994			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			101.56777	99.17211	101.56777	99.99916			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			101.82358	99.17004	101.82358	100.26550			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	6.18691	101.48088	7.69957			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.62023	101.58542	8.24049			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.62713	105.94334	8.31840			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.48417	101.79445	9.31963			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.86700	101.88733	9.79809			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.88230	102.87096	14.82709			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	10.52613	101.59334	12.12013			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	12.87779	101.62589	14.48894			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	10.74107	101.64915	12.39256			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.76409	101.62589	8.42021			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.86018	101.64915	8.54023			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.90822	101.66078	8.60021			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	10.59780	101.61194	12.21096			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	10.74107	101.64915	12.39256			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On	18/07/2016	Spot Bond			101.77704	11.23286	101.77704	13.01609			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.38793	101.77704	9.19947			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	11.23286	101.77704	13.01609			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.94629	101.96303	13.92115			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.34404	102.00952	10.39469			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.90178	101.95141	13.86465			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	15.43622	102.88090	18.35703			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.12509	102.93896	15.13204			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	15.56769	102.91574	18.52442			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	38.29800	100.16956	38.01992			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	24.59769	115.34604	24.41476			3,114,343,080.00	27,000	3,882,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.09072	98.42479	10.03421			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	12.86637	113.10271	12.77269			5,089,621,950.00	45,000	994,050,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	9.87329	114.87864	9.79929			10,217,650,877.52	88,943	304,092,943.00
TN23	On	06/11/2023	Spot Bond			120.75839	13.55846	120.75839	13.45444			1,207,583,900,000.00	10,000,000	98,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.26937	105.49834	10.19868			2,215,465,140,000.00	21,000,000	187,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.23041	103.04013	12.14783			28,336,035,750.00	275,000	11,881,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.19318	100.87844	8.07729			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.38475	100.89915	8.26614			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.62735	100.92536	8.50526			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.65287	100.92812	8.53042			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	9.85153	101.05768	9.71198			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	16.72196	101.32571	16.48457			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	18.35417	100.00000	17.91570		40,200,000,000,000.00	402,000,000	1,400,000,000.00	
TPDA02	On	05/04/2017	Spot Bond			100.00000	9.50547	100.00000	9.27839		3,500,000,000,000.00	35,000,000	1,000,000,000.00	
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.14553	100.00000	7.95093		19,000,000,000,000.00	190,000,000	800,000,000.00	
TR30	On	31/12/2099	Spot Bond			10.00000	99.57259	10.00000	100.32176			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.58321	9.75000	100.31374			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.59529	100.00000	10.31470			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	55.29441	100.00000	54.98029			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	72.34198	97.58601	71.92464			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	99.18568	99.88945	98.38451			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	69.03207	96.66726	68.64939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP132	On	29/11/2012	Spot Bond			99.23248	89.09945	99.23248	88.45663			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	82.21201	98.71758	81.66725			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	61.66740	99.76004	61.31768			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	76.34965	98.31631	75.88149			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.41903	114.88602	10.34093			0.00	0	5,000,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	95.15525	104.60170	94.42130			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	31.36337	99.85679	31.13627			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	11.79312	99.84614	11.70773			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	20.85618	100.02475	20.70494			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.60208	107.51485	11.51964			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	95.49501	100.00000	94.76231			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.32105	100.00000	43.99972			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	95.52441	100.00000	94.79148			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.56556	100.00000	44.22784			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	95.63024	100.00000	94.89650			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.79794	100.00000	44.47315			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	16.58906	101.12514	16.43266			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.10720	101.16690	11.00245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On	08/05/2017	Spot Bond			101.16870	8.73322	101.16870	8.65085			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	76.98878	100.00000	76.53050			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	89.18220	100.62384	88.52923			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.63797	142.66000	7.58252			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	16.92952	125.92352	16.79526		5,481,954,519.68		43,534	66,781,534.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.46208	235.74310	5.39147			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.50233	110.71509	20.35559			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.70927	112.63018	12.61704			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.35094	114.13989	11.26769			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.33372	112.54320	11.25153			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.29273	112.28516	11.21099			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	50.40019	95.75673	50.07444			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	41.83533	94.53097	41.57071			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.30403	86.34739	14.22058			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	32.82169	92.99863	32.61575			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.47730	91.84060	27.30852			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	11.81887	85.12782	11.75036			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.61272	90.00797	20.48821			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			86.33473	14.27958	86.33473	14.19628			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.01313	64.79116	2.00379			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.79467	100.00000	6.75607			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02736	100.00000	0.02721			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.79467	100.00000	6.75607			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.20575	100.00000	18.10232			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.62539	100.00000	18.51958			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.46080	100.00000	17.36161			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.46080	100.00000	17.36161			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.55661	100.00000	16.46256			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.55661	100.00000	16.46256			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.66946	100.00000	15.58044			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.66946	100.00000	15.58044			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.74560	100.00000	14.66183			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.74560	100.00000	14.66183			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.90258	100.00000	13.82360			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On	20/08/2015	Spot Bond			100.00000	13.90258	100.00000	13.82360			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.38219	100.00000	12.31204			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.72048	100.00000	11.65408			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.76362	100.00000	8.71384			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.27831	100.00000	8.23128			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.79022	100.00000	7.74597			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.79022	100.00000	7.74597			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.37280	100.00000	7.33091			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.96450	100.00000	6.92494			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.55388	100.00000	6.51665			0.00	0	0.00

**Total for j-Bonds :** ,177,272,344,984,380.00 ,004,085,741 109,714,488,511.00

**Grand Total:** '7,272,951,742,040.00 104,372,356 09,716,069,065.00