



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.77730	8.77730	8.78380	8.78380		17.26	92,898,943.20	10,584	320,882.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			995.12340	0.99512	986.629	16.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			11.32340	0.01132	9.330	16.21	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			852.77720	0.85278	843.148	15.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			18.97720	0.01898	15.848	15.69	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			807.10650	0.80711	796.964	15.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			23.30650	0.02331	19.664	15.69	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			12.94180	0.01294	10.851	28.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,329.14180	2.32914	2,333.551	28.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			129.81800	0.12982	118.249	19.71	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			596.01800	0.59602	590.949	19.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			90.14110	0.09014	80.959	21.03	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			806.34110	0.80634	803.659	21.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			28.70200	0.02870	24.959	25.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,644.90200	1.64490	1,647.659	25.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			163.68940	0.16369	150.401	18.96	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			479.88940	0.47989	473.102	18.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			140.19730	0.14020	127.865	19.44	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			556.39730	0.55640	550.565	19.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			133.86610	0.13387	121.995	19.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			580.06610	0.58007	574.695	19.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			223.59580	0.22360	208.652	17.99	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			339.79580	0.33980	331.352	17.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			191.28970	0.19129	177.113	18.47	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			407.48970	0.40749	399.813	18.47	39,981.33	100	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			188.32800	0.18833	174.236	18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			414.52800	0.41453	406.936	18.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			283.46770	0.28347	266.493	17.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			249.66770	0.24967	239.193	17.26	597,982.75	2,500	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			261.22390	0.26122	245.698	17.50	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			277.42390	0.27742	268.398	17.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			253.24310	0.25324	237.816	17.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			289.44310	0.28944	280.516	17.60	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			418.28640	0.41829	402.362	16.53	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			134.48640	0.13449	125.062	16.53	312,654.00	2,500	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			359.51940	0.35952	342.941	16.82	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			175.71940	0.17572	165.641	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			307.23910	0.30724	290.317	17.11	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			223.43910	0.22344	213.017	17.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			555.27340	0.55527	541.436	15.95	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			71.47340	0.07147	64.136	15.95	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			540.44050	0.54044	526.359	16.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			76.64050	0.07664	69.059	16.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			518.65080	0.51865	504.215	16.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			84.85080	0.08485	76.915	16.10	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			762.20160	0.76220	751.504	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			28.40160	0.02840	24.204	15.68	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			718.15110	0.71815	706.861	15.67	0.00	0	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			34.35110	0.03435	29.561	15.67	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			593.40160	0.59340	580.196	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			59.60160	0.05960	52.896	15.81	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.89030	8.89030	8.89630	8.89630		17.65	66,597,237.30	7,491	39,508.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			139.18130	0.13918	130.801	22.29	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,442.88130	1.44288	1,440.501	22.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			108.22040	0.10822	101.355	23.52	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,761.92040	1.76192	1,761.055	23.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			88.43570	0.08844	82.615	24.53	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,042.13570	2.04214	2,042.315	24.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			279.54040	0.27954	266.604	19.25	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			733.24040	0.73324	726.304	19.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			234.95770	0.23496	223.127	19.98	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			888.65770	0.88866	882.826	19.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			0.00000	0.00000	153.019	21.59	3,482,257.93	22,757	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			0.00000	0.00000	1,262.719	21.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			442.19920	0.44220	427.190	17.48	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			395.89920	0.39590	386.890	17.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			0.00000	0.00000	369.878	18.00	7,767,440.10	21,000	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			0.00000	0.00000	479.578	18.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			350.60770	0.35061	336.401	18.36	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			554.30770	0.55431	546.101	18.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			891.34950	0.89135	879.620	15.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			95.04950	0.09505	89.320	15.81	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			613.49400	0.61349	598.952	16.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			217.19400	0.21719	208.652	16.29	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			485.72170	0.48572	470.694	17.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			339.42170	0.33942	330.394	17.14	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			971.01770	0.97102	960.081	15.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			74.71770	0.07472	69.781	15.71	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2013	Foreign Exchange Future			8.98920	8.98920	8.99550	8.99550		17.92	4,494,600.00	500	14,879.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			640.86780	0.64087	625.380	17.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			395.36780	0.39537	386.180	17.11	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			636.32410	0.63632	620.838	17.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			400.82410	0.40082	391.638	17.14	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			645.44970	0.64545	629.961	17.08	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			389.94970	0.38995	380.761	17.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.15050	9.15050	9.15620	9.15620		18.29	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			567.66300	0.56766	553.396	19.56	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,101.46300	1.10146	1,092.896	19.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			438.58720	0.43859	426.339	20.91	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,552.38720	1.55239	1,545.839	20.91	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,351.83160	1.35183	1,338.770	16.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			195.63160	0.19563	188.270	16.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			896.01830	0.89602	879.685	17.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			489.81830	0.48982	479.185	17.10	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			792.50550	0.79251	776.382	17.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			636.30550	0.63631	625.882	17.85	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.30220	9.30220	9.30700	9.30700		18.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,661.78130	1.66178	1,648.752	16.64	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			354.78130	0.35478	346.552	16.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.93610	9.93610	9.93730	9.93730		19.86	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.77730	8.77730	8.78380	8.78380		17.26	43,886.50	5	1,308.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			55,447.17620	0.55447	53,999.185	15.81	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			7,067.17620	0.07067	6,269.185	15.81	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			36,381.94920	0.36382	34,786.125	16.74	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			17,001.94920	0.17002	16,056.125	16.74	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			0.00000	0.00000	24,569.820	17.50	116,460.95	474	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			0.00000	0.00000	26,839.820	17.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.89030	8.89030	8.89630	8.89630		17.65	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			51,384.60450	0.51385	49,886.351	16.94	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			30,754.60450	0.30755	29,856.351	16.94	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.98920	8.98920	8.99550	8.99550		17.92	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			63,632.41030	0.63632	62,083.790	17.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			40,082.41030	0.40082	39,163.790	17.14	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			64,544.97350	0.64545	62,996.090	17.08	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			38,994.97350	0.38995	38,076.090	17.08	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			64,086.78050	0.64087	62,537.987	17.11	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			39,536.78050	0.39537	38,617.987	17.11	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.07920	14.07920	14.07000	14.07000		14.81	16,219,238.40	1,152	14,329.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,827.56920	1.82757	1,835.840	16.22	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			7.56920	0.00757	6.640	16.22	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			786.54900	0.78655	788.857	13.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			86.54900	0.08655	79.657	13.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			654.20240	0.65420	653.442	13.96	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			134.20240	0.13420	124.242	13.96	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			555.16430	0.55516	552.933	14.19	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			185.16430	0.18516	173.733	14.19	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			413.83380	0.41383	409.703	14.58	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			293.83380	0.29383	280.503	14.58	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			305.67740	0.30568	299.020	15.08	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			435.67740	0.43568	419.820	15.08	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.25500	14.25500	14.24510	14.24510		15.07	0.00	0	4,540.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			513.62170	0.51362	509.080	15.39	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			668.52170	0.66852	654.080	15.39	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			949.70450	0.94970	946.368	13.80	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			234.60450	0.23460	221.368	13.80	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			844.72920	0.84473	840.653	14.08	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			299.62920	0.29963	285.653	14.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			734.20940	0.73421	729.616	14.44	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			389.10940	0.38911	374.616	14.44	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.40840	14.40840	14.39900	14.39900		15.22	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			1,014.60200	1.01460	1,010.856	14.21	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			405.60200	0.40560	392.456	14.21	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,009.11220	1.00911	1,005.332	14.23	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			410.11220	0.41011	396.932	14.23	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,003.64510	1.00365	999.836	14.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			414.64510	0.41465	401.436	14.25	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,449.89680	2.44990	2,456.772	14.96	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			50.89680	0.05090	48.372	14.96	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,558.37760	1.55838	1,559.052	13.71	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			159.37760	0.15938	150.652	13.71	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11180	0.11180	0.11220	0.11220		17.43	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			461.38300	0.00461	420.713	17.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			241.38300	0.00241	240.713	17.43	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11340	0.11340	0.11380	0.11380		18.60	0.00	0	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,392.68580	0.02393	2,352.334	18.20	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			12.68580	0.00013	12.334	18.20	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,474.95270	0.01475	1,433.824	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			94.95270	0.00095	93.824	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			768.25420	0.00768	731.612	18.60	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			388.25420	0.00388	391.612	18.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.36810	11.36810	11.33870	11.33870		15.45	4,206,197.00	370	73,915.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,840.91180	1.84091	1,870.057	17.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			2.21180	0.00221	1.957	17.70	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,493.26450	1.49326	1,522.278	16.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			4.56450	0.00456	4.178	16.04	0.00	0	13,800.00

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	11.50	Call			231.90090	0.23190	242.438	15.91	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			393.20090	0.39320	374.338	15.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			506.54240	0.50654	526.868	14.35	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			117.84240	0.11784	108.768	14.35	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			474.12900	0.47413	493.543	14.49	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			135.42900	0.13543	125.443	14.49	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			413.86570	0.41387	431.419	14.76	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			175.16570	0.17517	163.319	14.76	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,053.16230	1.05316	1,081.562	14.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			14.46230	0.01446	13.462	14.30	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			959.56480	0.95956	987.361	14.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			20.86480	0.02086	19.262	14.23	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			597.80800	0.59781	620.396	13.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			79.10800	0.07911	72.296	13.99	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.52660	11.52660	11.49570	11.49570		15.69	0.00	0	11,558.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			737.45390	0.73745	758.989	14.36	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			211.75390	0.21175	202.389	14.36	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			182.67530	0.18268	189.278	18.47	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,326.97530	1.32698	1,302.678	18.47	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.66550	11.66550	11.63480	11.63480		15.85	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			775.09270	0.77509	796.372	14.89	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			380.29270	0.38029	370.872	14.89	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			770.08180	0.77008	791.272	14.91	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			385.28180	0.38528	375.772	14.91	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			765.10360	0.76510	786.205	14.93	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			390.30360	0.39030	380.705	14.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.89550	11.89550	11.86320	11.86320		16.03	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,105.76400	1.10576	1,130.484	14.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			442.56400	0.44256	434.984	14.67	0.00	0	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			110.80458	110.80458	110.80542	110.80542			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,815.42000	10.81542	10,814.580		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			10,805.42000	10.80542	10,804.580		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			10,795.42000	10.79542	10,794.580		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			108.50777	108.50777	108.50672	108.50672			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,516.72000	9.51672	9,517.770		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			9,506.72000	9.50672	9,507.770		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			9,496.72000	9.49672	9,497.770		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			116.73130	116.73130	117.32493	117.32493			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			13,334.93000	13.33493	12,741.300		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			13,324.93000	13.32493	12,731.300		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			13,314.93000	13.31493	12,721.300		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			469.61800	469.61800	469.95600	469.95600			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			476.35400	476.35400	476.69500	476.69500			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			418.67000	418.67000	419.63800	419.63800			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			424.67500	424.67500	425.65500	425.65500			0.00	0	118.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.97550	8.97550	8.95410	8.95410		12.02	35,902,000.00	4,000	10,636.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			522.32390	0.52232	540.389	11.88	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			28.22390	0.02822	24.889	11.88	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.02550	9.02550	9.00310	9.00310		12.50	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			586.92390	0.58692	606.907	11.99	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			93.82390	0.09382	91.407	11.99	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.06870	9.06870	9.04710	9.04710			0.00	0	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			297.10000	0.29710	318.700		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			287.10000	0.28710	308.700		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			307.10000	0.30710	328.700		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			9.11530	9.11530	9.09330	9.09330		13.37	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			550.85110	0.55085	574.231	13.07	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			347.55110	0.34755	348.931	13.07	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			545.89240	0.54589	569.203	13.08	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			352.59240	0.35259	353.903	13.08	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			540.97530	0.54098	564.213	13.10	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			357.67530	0.35768	358.913	13.10	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.38250	9.38250	9.35200	9.35200		14.33	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.97470	8.97470	8.96130	8.96130		15.93	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			654.03260	0.65403	660.299	15.23	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			42.73260	0.04273	35.599	15.23	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			9.06850	9.06850	9.05450	9.05450		14.35	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			573.71170	0.57371	576.818	13.68	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			159.21170	0.15921	148.318	13.68	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			567.31070	0.56731	570.283	13.69	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			162.81070	0.16281	151.783	13.69	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
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			560.95990	0.56096	563.798	13.71	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			166.45990	0.16646	155.299	13.71	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.20550	0.20550	0.20570	0.20570			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.12660	0.12660	0.12590	0.12590			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01360	0.01360	0.01390	0.01390			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01610	0.01610	0.01680	0.01680			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.14240	0.14240	0.13570	0.13570			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00660	0.00660	0.00780	0.00780			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.14020	0.14020	0.13990	0.13990			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.15840	0.15840	0.15250	0.15250			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00660	0.00660	0.00780	0.00780			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.07360	0.07360	0.07330	0.07330			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.23980	0.23980	0.22820	0.22820			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.06430	0.06430	0.06530	0.06530			0.00	0	52,500.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.39660	9.39660	9.36670	9.36670		15.89	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			433.94150	0.43394	449.766	14.85	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			107.24150	0.10724	93.166	14.85	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.53450	9.53450	9.50330	9.50330		16.90	0.00	0	50.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			601.84890	0.60185	614.588	15.75	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			238.54890	0.23855	220.088	15.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			596.29070	0.59629	608.855	15.77	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			242.99070	0.24299	224.355	15.77	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			590.77740	0.59078	603.170	15.80	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			247.47740	0.24748	228.670	15.80	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry			8.72580	8.72580	8.73220	8.73220		17.77	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			344.23040	0.34423	333.742	16.47	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			42.03040	0.04203	37.942	16.47	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			336.63590	0.33664	326.052	16.51	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			44.43590	0.04444	40.252	16.51	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			329.13530	0.32914	318.458	16.55	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			46.93530	0.04694	42.658	16.55	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			228.63020	0.22863	217.052	17.16	0.00	0	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			96.43020	0.09643	91.252	17.16	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.75	Call			151.58120	0.15158	140.256	17.77	0.00	0	25,000.00
DABE	On	02/11/2012	Any day expiry	8.75	Put			169.38120	0.16938	164.456	17.77	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry			7.12950	7.12950	7.11720	7.11720		18.12	0.00	19,000	0.00
DABF	On	11/10/2012	Any day expiry	6.99	Call			128.58370	0.12858	139.500	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	6.99	Put			1.38370	0.00138	0.000	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Call			119.02180	0.11902	129.500	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.00	Put			1.82180	0.00182	0.000	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.01	Call			109.58350	0.10958	119.500	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.01	Put			2.38350	0.00238	0.000	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Call			31.27950	0.03128	19.500	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.11	Put			24.07950	0.02408	0.000	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.13	Call			22.79870	0.02280	0.000	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.13	Put			35.59870	0.03560	0.500	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.20	Call			6.89680	0.00690	0.000	18.12	0.00	0	0.00
DABF	On	11/10/2012	Any day expiry	7.20	Put			89.69680	0.08970	70.500	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABG	On	07/11/2012	Any day expiry			8.73190	8.73190	8.73830	8.73830		17.55	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Call			315.73520	0.31574	304.587	16.53	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.49	Put			67.43520	0.06744	62.687	16.53	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Call			308.89200	0.30889	297.672	16.57	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.50	Put			70.59200	0.07059	65.772	16.57	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			302.14370	0.30214	290.855	16.61	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			73.84370	0.07384	68.955	16.61	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			192.34160	0.19234	180.547	17.35	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			154.04160	0.15404	148.647	17.35	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry			8.70730	8.70730	8.70760	8.70760		19.79	0.00	0	12,300.00
DABH	On	12/10/2012	Any day expiry	8.49	Call			221.79330	0.22179	217.860	22.41	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.49	Put			4.19330	0.00419	0.560	22.41	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Call			212.40290	0.21240	208.012	22.28	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.50	Put			4.80290	0.00480	0.712	22.28	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Call			203.09160	0.20309	198.203	22.16	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.51	Put			5.49160	0.00549	0.903	22.16	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.80	Call			21.91500	0.02192	10.774	22.83	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.80	Put			114.31500	0.11431	103.474	22.83	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.60	Call			124.47200	0.12447	113.507	21.04	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.60	Put			16.87200	0.01687	6.207	21.04	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.70	Call			55.67900	0.05568	39.736	19.79	0.00	0	10,000.00
DABH	On	12/10/2012	Any day expiry	8.70	Put			48.07900	0.04808	32.436	19.79	0.00	0	0.00
DABH	On	12/10/2012	Any day expiry	8.75	Call			35.55960	0.03556	21.169	21.31	0.00	25,000	30,000.00
DABH	On	12/10/2012	Any day expiry	8.75	Put			77.95960	0.07796	63.869	21.31	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry			7.12390	7.12390	7.11720	7.11720		17.81	0.00	7,000	7,000.00
DABI	On	12/10/2012	Any day expiry	6.99	Call			133.48120	0.13348	134.890	19.89	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	6.99	Put			6.28120	0.00628	0.990	19.89	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Call			124.52960	0.12453	125.226	19.70	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.00	Put			7.32960	0.00733	1.326	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABI	On	12/10/2012	Any day expiry	7.01	Call			115.73690	0.11574	115.664	19.51	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.01	Put			8.53690	0.00854	1.764	19.51	0.00	0	0.00
DABI	On	12/10/2012	Any day expiry	7.11	Call			42.50330	0.04250	34.573	18.21	0.00	0	15,000.00
DABI	On	12/10/2012	Any day expiry	7.11	Put			35.30330	0.03530	20.673	18.21	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry			8.94590	8.94590	8.92310	8.92310		10.96	0.00	0	3,000.00
DABJ	On	15/10/2012	Any day expiry	8.89	Call			64.51530	0.06452	77.477	11.81	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.89	Put			31.41530	0.03142	21.577	11.81	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Call			57.96550	0.05797	70.238	11.67	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.90	Put			34.86550	0.03487	24.338	11.67	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Call			53.07110	0.05307	63.300	11.53	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	8.91	Put			39.97110	0.03997	27.400	11.53	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Call			9.95880	0.00996	9.429	14.09	0.00	0	0.00
DABJ	On	15/10/2012	Any day expiry	9.09	Put			176.85880	0.17686	153.529	14.09	0.00	0	3,000.00
DAEU	On	11/10/2012	Any day expiry			11.27950	11.27950	11.23370	11.23370		17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Call			195.18260	0.19518	239.500	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.04	Put			1.48260	0.00148	0.000	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Call			185.56810	0.18557	229.500	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.05	Put			1.86810	0.00187	0.000	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Call			176.03790	0.17604	219.500	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.06	Put			2.33790	0.00234	0.000	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Call			157.28890	0.15729	199.500	17.43	0.00	0	0.00
DAEU	On	11/10/2012	Any day expiry	11.08	Put			3.58890	0.00359	0.000	17.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.72330	8.72330	8.72980	8.72980		17.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,329.89550	1.32990	1,323.363	21.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.09550	0.00010	0.063	21.63	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,010.47890	1.01048	1,003.875	20.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.67890	0.00068	0.575	20.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			881.26350	0.88126	874.642	19.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.85	Put			1.46350	0.00146	1.342	19.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			156.23440	0.15623	144.368	17.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			146.43440	0.14643	141.068	17.52	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			64.79230	0.06479	56.789	19.83	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			354.99230	0.35499	353.489	19.83	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			733.12300	0.73312	725.984	18.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			3.32300	0.00332	2.684	18.11	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			491.94040	0.49194	482.266	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			12.14040	0.01214	8.966	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			278.26860	0.27827	267.070	16.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			58.46860	0.05847	53.771	16.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.76010	8.76010	8.76650	8.76650		17.33	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			257.34560	0.25735	242.941	17.23	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			210.84560	0.21085	202.841	17.23	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			150.11240	0.15011	137.789	18.76	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			403.61240	0.40361	397.689	18.76	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			924.26600	0.92427	916.462	16.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			7.76600	0.00777	6.362	16.10	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			781.60250	0.78160	772.798	15.79	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			15.10250	0.01510	12.698	15.79	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			372.66200	0.37266	358.746	16.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			116.16200	0.11616	108.645	16.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,051.56540	1.05157	1,044.226	16.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			5.06540	0.00507	4.126	16.90	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.79400	8.79400	8.80070	8.80070		17.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			329.29810	0.32930	311.495	17.01	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			248.59810	0.24860	237.495	17.01	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			215.10250	0.21510	199.251	18.31	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			434.40250	0.43440	425.251	18.31	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			969.03710	0.96904	959.102	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	7.85	Put			18.33710	0.01834	15.102	15.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			831.61780	0.83162	820.144	15.60	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			30.91780	0.03092	26.144	15.60	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			442.08830	0.44209	424.714	16.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			151.38830	0.15139	140.714	16.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,093.48450	1.09348	1,084.420	16.36	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			12.78450	0.01278	10.420	16.36	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.83510	8.83510	8.84120	8.84120		19.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			454.42480	0.45442	436.671	16.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			233.22480	0.23322	221.571	16.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			404.66800	0.40467	386.843	16.97	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			283.46800	0.28347	271.743	16.97	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			285.81930	0.28582	269.321	18.12	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			464.61930	0.46462	454.221	18.12	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			890.86630	0.89087	878.730	15.58	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			49.66630	0.04967	43.630	15.58	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			464.99500	0.46499	447.285	16.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			223.79500	0.22380	212.185	16.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			459.68370	0.45968	441.950	16.59	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			228.48370	0.22848	216.850	16.59	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,024.18960	1.02419	1,013.738	15.79	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			32.98960	0.03299	28.638	15.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.86730	8.86730	8.87340	8.87340		17.47	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			340.49560	0.34050	325.252	18.10	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			487.09560	0.48710	477.952	18.10	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			516.38570	0.51639	500.496	16.67	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			252.98570	0.25299	243.196	16.67	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			511.17950	0.51118	495.269	16.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			257.77950	0.25778	247.969	16.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			461.70360	0.46170	445.664	17.04	0.00	0	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	8.72	Put			308.30360	0.30830	298.364	17.04	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			1,069.04050	1.06904	1,058.808	15.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			45.64050	0.04564	41.508	15.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			938.49590	0.93850	927.019	15.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			65.09590	0.06510	59.719	15.71	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			521.63760	0.52164	505.771	16.64	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			248.23760	0.24824	238.471	16.64	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.89960	8.89960	8.90550	8.90550		17.65	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			384.97020	0.38497	370.776	18.14	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			519.47020	0.51947	511.176	18.14	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			381.53270	0.38153	367.377	18.17	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			526.03270	0.52603	517.777	18.17	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			378.13120	0.37813	364.012	18.21	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			532.63120	0.53263	524.412	18.21	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			984.10980	0.98411	973.475	15.73	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			78.60980	0.07861	73.875	15.73	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			391.94440	0.39194	377.681	18.07	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			506.44440	0.50644	498.081	18.07	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.93480	8.93480	8.94070	8.94070		17.81	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			436.33100	0.43633	422.231	18.14	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			545.63100	0.54563	537.431	18.14	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			432.81990	0.43282	418.749	18.17	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			552.11990	0.55212	543.949	18.17	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			1,035.67780	1.03568	1,025.045	15.85	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			94.97780	0.09498	90.245	15.85	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			447.06060	0.44706	432.871	18.04	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			526.36060	0.52636	518.071	18.04	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			439.87640	0.43988	425.745	18.10	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			539.17640	0.53918	530.945	18.10	0.00	0	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			110.98011	110.98011	111.26633	111.26633			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			5,276.33000	5.27633	4,990.110		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			5,266.33000	5.26633	4,980.110		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			5,256.33000	5.25633	4,970.110		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.14809	85.83342	9.07867	86.40093			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			988.04000	0.98804	420.530		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			9.26036	87.03497	9.18860	87.61000			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			5,485.93000	5.48593	6,060.960		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			5,397.24000	5.39724	5,972.270		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,308.68000	5.30868	5,883.710		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			419.37700	419.37700	420.23800	420.23800			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			162,780.00000	16.27800	154,170.000		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			425.39200	425.39200	426.26400	426.26400			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			67,260.00000	6.72600	75,980.000		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
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			67,360.00000	6.73600	76,080.000		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			67,460.00000	6.74600	76,180.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.51800	190.51800	190.84800	190.84800			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			193.25000	193.25000	193.58500	193.58500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			517.05700	517.05700	515.81800	515.81800			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			524.31700	524.31700	523.05900	523.05900			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	5.00000	95.00000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.87000	95.13000	4.87000	95.13000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.83000	95.17000	4.83000	95.17000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.76000	95.24000	4.76000	95.24000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.77000	95.23000	4.77000	95.23000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.85000	95.15000	4.85000	95.15000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.97000	95.03000	4.97000	95.03000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.10000	94.90000	5.10000	94.90000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.24000	94.76000	5.24000	94.76000			0.00	0	800.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future			5.39000	94.61000	5.39000	94.61000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			7.16790	7.16790	7.16440	7.16440		12.14	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			546.56030	0.54656	547.990	12.31	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			12.16030	0.01216	10.090	12.31	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future			7.21440	7.21440	7.21100	7.21100		13.41	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call			441.26370	0.44126	437.785	13.07	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put			120.26370	0.12026	113.385	13.07	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call			434.68930	0.43469	431.106	13.08	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put			123.68930	0.12369	116.706	13.08	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call			428.17930	0.42818	424.490	13.09	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put			127.17930	0.12718	120.090	13.09	0.00	0	0.00
R023 On	01/11/2012	Bond Future			7.24115	105.07163	7.24192	105.06598			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			1,497.91000	1.49791	1,492.260		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			1,423.07000	1.42307	1,417.420		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			1,348.30000	1.34830	1,342.650		0.00	0	0.00
R023 On	07/02/2013	Bond Future			7.32075	106.54242	7.32161	106.53626			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			2,042.47000	2.04247	2,036.310		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put			1,969.05000	1.96905	1,962.890		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Put			1,895.70000	1.89570	1,889.540		0.00	0	0.00
R023 On	02/05/2013	Bond Future			7.38701	103.91851	7.38787	103.91249			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.04	Put			2,475.31000	2.47531	2,469.290		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			2,403.09000	2.40309	2,397.070		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			2,330.93000	2.33093	2,324.910		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.41455	123.05505	5.38404	123.14526		2.30	0.00	0	14,429.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,175.82000	1.17582	1,092.290	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			11.72000	0.01172	18.400	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,498.65000	2.49865	2,408.480	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.03000	0.00003	0.070	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.44084	124.77762	5.40676	124.86856		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,353.30000	2.35330	2,275.690	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			50.87000	0.05087	64.200	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.45624	119.48567	5.41819	119.57804		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			633.81000	0.63381	606.550	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			823.93000	0.82393	889.040	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			645.31000	0.64531	617.580	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			811.09000	0.81109	875.730	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			656.94000	0.65694	628.740	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			798.39000	0.79839	862.560	2.08	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			7.76272	127.17452	7.69804	127.81383		12.52	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,130.97000	2.13097	1,825.300	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			929.37000	0.92937	1,263.010	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			3,382.30000	3.38230	2,956.610	12.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.00	Put			437.18000	0.43718	650.800	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,635.94000	7.63594	7,026.640	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			28.54000	0.02854	58.550	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,460.59000	10.46059	9,826.240	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			3.02000	0.00302	7.980	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.84837	123.66496	7.78137	124.31268		13.51	0.00	0	2,150.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,646.17000	7.64617	7,442.840	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,212.74000	1.21274	1,657.130	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,333.80000	3.33380	3,362.000	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,638.73000	3.63873	4,314.650	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,637.53000	4.63753	4,608.690	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,541.63000	2.54163	3,160.510	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,625.00000	6.62500	6,478.390	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,551.52000	1.55152	2,052.630	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.00	Call			859.77000	0.85977	971.490	13.12	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,782.50000	8.78250	9,541.940	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,448.56000	1.44856	1,557.740	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,760.56000	6.76056	7,517.460	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.92433	125.16106	7.85515	125.81699		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,862.02000	2.86202	2,829.880	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,204.13000	7.20413	7,827.920	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,791.09000	2.79109	2,762.550	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,333.33000	7.33333	7,960.720	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,826.42000	2.82642	2,796.090	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,268.54000	7.26854	7,894.140	12.99	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/11/2012	Bond Future				213.38823	213.38823	213.39346	213.39346			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				5,596.54000	5.59654	5,601.770		0.00	0	0.00
R189	On 01/11/2012	Bond Future	219.00	Call				0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/11/2012	Bond Future	219.00	Put				5,606.54000	5.60654	5,611.770		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				5,616.54000	5.61654	5,621.770		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				279.03869	279.03869	279.04064	279.04064			0.00	0	6,288.00
R197	On 01/11/2012	Bond Future	266.99	Call				12,050.64000	12.05064	12,048.690		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				12,040.64000	12.04064	12,038.690		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				12,030.64000	12.03064	12,028.690		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				4.87343	111.01872	4.82650	111.11703		1.55	0.00	0	1,560.00
R201	On 01/11/2012	Bond Future	5.11	Call				604.66000	0.60466	520.240		0.00	0	0.00
R201	On 01/11/2012	Bond Future	5.11	Put				12.55000	0.01255	26.440		0.00	0	0.00
R201	On 07/02/2013	Bond Future				4.81519	108.16461	4.76114	108.26383		1.40	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Call				589.14000	0.58914	522.680		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put				188.13000	0.18813	220.890		0.00	0	0.00
R201	On 02/05/2013	Bond Future				4.74410	109.47327	4.68162	109.57397		1.20	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call				68.88000	0.06888	52.300		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put				1,110.49000	1.11049	1,194.610		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call				71.18000	0.07118	54.330		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put				1,096.46000	1.09646	1,180.310		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.06	Call			73.55000	0.07355	56.430	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,082.49000	1.08249	1,166.070	1.16	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/R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.94500	205.94500	206.91090	206.91090			0.00	0	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			14,920.90000	14.92090	13,955.000		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			14,910.90000	14.91090	13,945.000		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			14,900.90000	14.90090	13,935.000		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			5.95027	110.74993	5.94569	110.77011		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,982.13000	3.98213	3,961.930	5.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.46000	0.00046	0.440	5.01	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.00338	112.30024	5.99858	112.32025		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			0.00000	0.00000	418.150	4.41	4,181,500.00	10,000	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			0.00000	0.00000	2,371.230	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,395.70000	1.39570	1,396.760	4.55	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			932.26000	0.93226	953.330	4.55	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,970.15000	2.97015	2,965.040	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			294.48000	0.29448	309.380	4.73	3,093,800.00	10,000	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,984.25000	3.98425	3,974.160	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			143.31000	0.14331	153.230	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.04702	109.50244	6.04185	109.52297		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,205.05000	1.20505	1,176.240	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,770.20000	1.77020	1,761.920	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,223.06000	1.22306	1,194.130	4.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Put			1,748.25000	1.74825	1,739.850	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,187.20000	1.18720	1,158.510	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,792.33000	1.79233	1,784.170	4.44	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			6.25137	111.78873	6.24179	111.83943		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,031.18000	5.03118	4,980.470	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.66000	0.00066	0.650	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.30902	109.32320	6.29898	109.37414		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,083.39000	5.08339	5,050.700	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			194.31000	0.19431	212.560	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.36130	110.64592	6.35069	110.69774		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,821.95000	1.82195	1,873.010	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,118.97000	2.11897	2,221.850	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,845.60000	1.84560	1,897.150	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,093.61000	2.09361	2,196.980	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,869.44000	1.86944	1,921.450	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,068.47000	2.06847	2,172.300	6.20	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.02151	105.14160	4.98932	105.17917		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			142.24000	0.14224	118.090	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			71.43000	0.07143	84.850	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.94805	102.84837	4.90660	102.88602		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			174.81000	0.17481	158.830	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			308.15000	0.30815	329.820	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	02/05/2013	Bond Future			4.84390	104.09268	4.78777	104.13107		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			41.01000	0.04101	36.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,005.13000	1.00513	1,039.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			41.77000	0.04177	37.330	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			998.94000	0.99894	1,032.890	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			42.53000	0.04253	38.040	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			992.75000	0.99275	1,026.650	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.61316	105.82999	6.60368	105.88476		7.19	0.00	0	18,861.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,459.65000	5.45965	5,405.080	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			1.22000	0.00122	1.420	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.67994	103.67192	6.67007	103.72698		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,612.62000	5.61262	5,571.470	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			266.03000	0.26603	279.940	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.74246	104.92620	6.73210	104.98221		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,599.13000	1.59913	1,641.410	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,193.67000	3.19367	3,291.960	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,621.14000	1.62114	1,663.360	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,160.59000	3.16059	3,258.820	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,643.33000	1.64333	1,685.480	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,127.73000	3.12773	3,225.890	7.56	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			6.79872	100.36914	6.78928	100.42872		8.88	0.00	0	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			880.83000	0.88083	892.530	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			750.12000	0.75012	821.400	8.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.50	Call			4,378.75000	4.37875	4,326.530	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			14.44000	0.01444	21.800	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,552.29000	5.55229	5,494.820	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			2.96000	0.00296	5.070	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.86678	101.77418	6.85699	101.83416		8.73	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			315.98000	0.31598	350.970	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,745.33000	5.74533	5,840.300	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,831.34000	5.83134	5,828.590	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			367.82000	0.36782	425.050	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			11,253.19000	11.25319	11,198.430	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			21.86000	0.02186	27.080	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.92659	99.61256	6.91638	99.67351		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,869.56000	1.86956	1,913.420	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,537.32000	3.53732	3,642.130	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,894.43000	1.89443	1,938.210	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,501.24000	3.50124	3,605.970	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,919.50000	1.91950	1,963.190	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,465.42000	3.46542	3,570.060	9.01	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			8.54731	77.53927	8.47768	78.11359		18.12	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,257.98000	4.25798	3,768.180	18.73	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			184.19000	0.18419	268.710	18.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.63120	78.62471	8.55950	79.20672		16.30	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Call			3,510.58000	3.51058	2,940.650	16.45	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
R209	On	07/02/2013	Bond Future	8.63	Put			2,938.25000	2.93825	2,950.330	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,410.00000	4.41000	3,812.510	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,249.95000	2.24995	2,234.470	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			5,557.80000	5.55780	4,933.460	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,635.39000	1.63539	1,593.060	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.70404	76.43427	8.63043	77.02360		19.97	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,288.26000	2.28826	2,247.280	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,551.86000	7.55186	8,100.210	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,233.71000	2.23371	2,194.830	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,676.22000	7.67622	8,226.670	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,260.89000	2.26089	2,220.850	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,613.87000	7.61387	8,163.160	19.47	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	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			159.98780	159.98780	159.98759	159.98759			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			14,997.59000	14.99759	14,997.800		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			14,987.59000	14.98759	14,987.800		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			14,977.59000	14.97759	14,977.800		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			123.20693	123.20693	123.71490	123.71490			0.00	0	703.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future	121.99	Call			1,724.90000	1.72490	1,216.930		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			1,714.90000	1.71490	1,206.930		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			1,704.90000	1.70490	1,196.930		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			127.97496	127.97496	127.97600	127.97600			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,986.00000	5.98600	5,984.960		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			5,976.00000	5.97600	5,974.960		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			5,966.00000	5.96600	5,964.960		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			8.34334	88.78132	8.28380	89.28601		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			115.33000	0.11533	91.700	15.52	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,836.15000	4.83615	5,317.210	15.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			4,472.12000	4.47212	4,044.620	16.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			155.19000	0.15519	232.380	16.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.43249	90.02415	8.37107	90.53550		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,825.64000	5.82564	5,497.650	16.38	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,562.22000	1.56222	1,745.580	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.50680	87.57902	8.44368	88.09687		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,312.30000	2.31230	2,291.510	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,501.46000	7.50146	7,998.520	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,340.63000	2.34063	2,318.850	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,440.22000	7.44022	7,936.290	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,368.94000	2.36894	2,346.400	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Put			7,379.08000	7.37908	7,874.390	17.10	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			8.57217	79.25875	8.50253	79.86401			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			4,704.64000	4.70464	5,309.900		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			4,608.45000	4.60845	5,213.710		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			4,512.44000	4.51244	5,117.700		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.39100	1.39100	1.38990	1.38990		17.58	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			696.53520	0.06965	686.215	16.56	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			197.53520	0.01975	176.215	16.56	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.39820	1.39820	1.39660	1.39660		17.28	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,271.14950	0.12711	1,271.715	16.35	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			205.14950	0.02051	189.715	16.35	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,198.86980	0.11989	1,198.098	16.38	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			232.86980	0.02329	216.098	16.38	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			1,129.03560	0.11290	1,126.922	16.41	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			263.03560	0.02630	244.922	16.41	0.00	0	0.00
Total for Derivatives :												239,954,179.46	144,433	1,620,540.00
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.19948	11.73639	100.19948	11.70759			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.07682	111.91291	22.02356		727,433,915,000.00	6,500,000	5,500,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.28788	9.04082	100.28788	9.01862			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.47461	107.66087	9.45210			0.00	0	45,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.17123	103.39172	20.12485			0.00	0	16,565,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	37.67027	104.36845	37.58297			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.01368	101.36321	9.98913			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.05874	113.91613	15.02189			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	57.44023	100.27783	57.29920			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			211.62296	52.54912	211.62296	52.39433			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			129.44081	22.77088	129.44081	22.70581			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			262.36064	3.81942	262.36064	3.80196			0.00	0	1,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	21.67835	100.84946	21.62543			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	39.43388	100.44837	39.33692		783,497,286,000.00	0.00	7,800,000	1,300,000.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.23657	100.42180	12.20650			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	7.88699	100.43468	7.86760			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.44786	100.45423	7.42955			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.51061	100.46712	7.49213			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	21.78233	111.10270	21.72924			0.00	0	4,700,000.00
ABL10B	On	15/03/2015	Spot Bond			103.51808	21.13935	103.51808	21.08596			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			105.34380	26.80890	105.34380	26.74630			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			101.94970	27.46211	101.94970	27.39368			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	21.51748	101.07971	21.46427			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			99.99989	10.95904	99.99989	11.42934			0.00	0	0.00
ABL14	On	09/10/2015	Spot Bond			100.00000	9.31750	100.00000	9.24757			0.00	0	0.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.32938	100.00000	2.31189			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			103.66357	78.17273	103.66357	78.00922			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			107.24687	52.62245	107.24687	52.49778			0.00	0	1,690,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	58.16948	102.43496	58.02392			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	93.57338	100.00000	93.34119			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	94.80969	100.00000	94.64594			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	88.23242	100.85053	87.81905			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	52.61495	211.08307	52.46016			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	34.02523	133.30786	33.92738			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	16.64205	119.08892	16.59742			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.18107	109.87287	7.16298			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.27765	118.65286	19.22890			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.10989	99.88052	15.07333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			100.32050	10.80982	100.32050	10.78356			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.30892	100.26386	10.28361			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.12628	100.35503	13.08472			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			104.30633	5.94097	104.30633	5.92674			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	20.55548	100.00000	20.44611			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.67734	158.84518	2.66853			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.41769	152.12037	11.38128			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	3.91683	164.13952	3.90361			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	92.51078	141.35498	92.26884			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.56868	161.61787	2.56006			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	52.55750	211.55410	52.40271			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	52.54792	211.63281	52.39313			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.12576	69.59203	6.11692			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.12576	69.59203	6.11692			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	89.89637	100.66669	89.67689			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.20129	84.61000	10.18417			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.49549	93.01000	15.46759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.38164	10.72912	100.38164	10.70275			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.71628	95.94000	13.69103			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	12.85234	94.42000	12.82869			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.02373	95.33000	12.00139			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.62318	89.17000	25.57771			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	23.71038	92.44000	23.66707			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	8.78540	100.10161	8.75795			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.13295	99.93416	9.10445			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.22400	90.18000	23.18234			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.31927	122.92857	19.28305			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.26674	111.67000	17.24576			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.62664	97.51000	19.58936			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.27812	95.63000	19.24202			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.59945	97.02000	18.56425			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.18822	100.23447	9.15915			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	17.97257	119.76186	17.92603			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	65.48456	94.20000	65.36559			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On	16/07/2017	Spot Bond			99.90991	9.00246	99.90991	9.76404			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	16.89744	94.15000	16.86615			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.74583	94.84000	15.71652			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.45688	99.13676	2.44547			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.89874	143.60519	1.89311			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.46443	186.40405	2.44685			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.52396	100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.24518	111.64771	10.22010			0.00	0	7,174,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	21.62719	108.15845	21.57644			0.00	0	9,068,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.06756	102.54996	11.04255			0.00	0	5,261,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	9.99105	94.96915	9.96962			0.00	0	6,000,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	13.98914	108.39757	13.95570		1,517,565,980,000.00	14,000,000	7,000,000.00	
ABSI1	On	11/06/2014	Spot Bond			122.68013	28.85765	122.68013	28.77931			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.69951	4.00000	119.67407			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.78010	266.98405	3.76263			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.65256	120.37770	4.64018			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.03058	121.95151	3.02242			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	65.56882	99.40204	65.41083			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	86.15214	100.37243	85.95115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019 On 20/06/2013 Spot Bond			100.40649	58.07360	100.40649	57.93085			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	19.00273	100.00000	18.95669			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.91878	61.47918	100.91878	61.32737			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			99.79614	65.95172	99.79614	65.79225			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.91878	61.47918	100.91878	61.32737			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			101.24381	64.24896	101.24381	64.09160			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	69.82090	107.32702	69.65807			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	20.45163	108.29483	20.40279			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	19.04495	101.29798	18.99828			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	19.29581	101.33324	19.24851			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	22.84606	101.83296	22.78980			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	81.35600	100.00000	99.72677			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	57.85270	100.38145	57.71052			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	57.82257	100.37804	57.68047			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	18.79396	101.26271	18.74792			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.65178	53.29666	7.64285			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	98.22388	100.00000	97.96676			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	98.22388	100.00000	97.96676			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.96976	42.50280	100.96976	42.39895			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	39.29140	100.25039	39.19600			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	97.99169	100.00000	97.73450			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	58.22423	100.42346	58.08109			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.49277	100.44432	16.45221			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.28683	100.49129	17.24431			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.13862	100.42335	16.09895			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.37792	100.43752	16.33765			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.48319	100.44375	16.44267			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	10.86992	101.50954	10.84570			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	10.86992	101.50954	10.84570			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	10.92631	101.51908	10.90196			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	12.90145	100.41204	12.86974			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	10.92631	101.51908	10.90196			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	10.81353	101.49999	10.78944			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			78.26156	31.80223	78.26156	31.75204			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.58735	100.40403	20.53675			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	86.20851	100.37805	86.00785			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	39.67623	100.39793	39.57872			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.63806	100.28977	12.60702			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	39.67623	100.39793	39.57872			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	86.20851	100.37805	86.00785			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.19411	100.42907	8.17397			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.18809	100.44304	8.16796			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.19955	100.44869	8.17940			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	7.98814	100.43737	7.96850			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	39.32849	100.36953	39.23185			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.40991	100.41205	8.38924			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	99.46010	99.88150	99.19232			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	55.19085	99.98291	55.05717			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	99.46010	99.88150	99.19232			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	9.98605	108.24656	9.95980			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	39.43280	100.37811	39.33590			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			104.10799	41.30192	104.10799	41.20795			0.00	0	0.00
ACL116	On	31/01/2014			101.33364	44.48581	101.33364	44.37675			0.00	0	0.00
ACL118	On	26/01/2021			101.54682	7.08397	101.54682	8.84409			0.00	0	0.00
ACL120	On	26/01/2021			102.38458	7.03145	102.38458	8.79365			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.81987	100.00000	7.80503			0.00	0	0.00
ACL123	On	27/01/2014			101.42788	44.97388	101.42788	44.86354			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	4.39325	100.00000	4.38353			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.18173	100.00000	4.17238			0.00	0	0.00
ACL126	On	20/09/2016			71.11496	12.11897	71.11496	12.10115			0.00	0	0.00
ACL127	On	20/09/2021			132.65083	2.30627	132.65083	2.29980			0.00	0	0.00
ACL128	On	20/09/2021			132.65812	2.39534	132.65812	2.38862			0.00	0	0.00
ACL129	On	20/09/2021			100.42332	7.76205	100.42332	7.74297			0.00	0	0.00
ACL130	On	18/08/2014			100.93790	29.83348	100.93790	29.76060			0.00	0	0.00
ACL131	On	18/08/2014			100.93790	29.83348	100.93790	29.76060			0.00	0	0.00
ACL132	On	27/01/2014			101.42788	44.97388	101.42788	44.86354			0.00	0	0.00
ACL133	On	26/08/2014			100.82870	29.40742	100.82870	29.33564			0.00	0	0.00
ACL134	On	20/09/2014			100.40912	28.13312	100.40912	28.06396			0.00	0	0.00
ACL135	On	20/09/2014			100.40572	28.08383	100.40572	28.01479			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On	20/09/2021	Spot Bond			101.67963	7.53253	101.67963	7.51380			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.36844	100.74141	11.34042			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.52205	101.67956	7.50335			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.58786	102.34980	10.56410			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	86.37226	100.42347	86.17114			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	10.63628	102.41855	10.61240			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	20.62181	100.57096	20.57104			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.23162	100.76241	10.20639		1,511,436,150,000.00	15,000,000	15,000,000.00	
ACL144	On	20/12/2016	Spot Bond			100.26297	9.62933	100.26297	9.60569			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	7.77970	100.42504	7.76057			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	47.05320	101.60514	46.93631			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	39.45992	100.61305	39.38049			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	39.35004	100.35023	39.27103			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.59400	100.41612	9.57472			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.19608	101.07263	43.09044			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	19.85533	100.37072	19.81546			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	19.70352	100.36105	19.66396			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	19.99820	100.37982	19.95803			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On	20/03/2017	Spot Bond			100.41498	9.57361	100.41498	9.55438			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.21697	100.39511	9.19846			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	19.88212	100.37243	19.84219			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	19.98035	100.37868	19.94021			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.63083	100.58046	10.61386			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	15.91234	100.38479	15.88038			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	19.92677	100.37527	19.88675			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	29.81609	100.52552	29.74272			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	19.52653	100.96473	19.47830			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	39.20672	100.34943	39.11039			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.55287	109.48099	9.53664			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	8.93833	100.41322	8.91636			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.49941	103.04527	3.49341			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.17145	100.37811	20.12188			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	93.47339	100.00000	93.24595			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.39170	100.37910	15.35387			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	8.86681	100.39881	8.84502			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	7.95769	100.41280	7.93813			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175 On	20/06/2019	Spot Bond			100.38479	7.43033	100.38479	7.41207			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond			100.00000	93.52013	100.00000	93.29257			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond			100.37751	57.58807	100.37751	57.40571			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond			100.41000	29.62369	100.41000	29.52985			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond			100.00000	93.14177	100.00000	92.91515			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond			100.39600	17.40421	100.39600	17.34908			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond			100.42679	10.92771	100.42679	10.89309			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond			100.39881	10.31471	100.39881	10.28204			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond			100.41560	9.42290	100.41560	9.39305			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond			100.40776	10.51090	100.40776	10.47760			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond			101.11287	8.99647	101.11287	8.96779			0.00	0	0.00
ACL186 On	20/09/2016	Spot Bond			100.39293	3.92753	100.39293	3.91509			0.00	0	0.00
ACL187 On	20/09/2020	Spot Bond			100.41672	0.12278	100.41672	0.12239			0.00	0	0.00
ACL188 On	20/09/2020	Spot Bond			100.42399	0.12273	100.42399	0.12234			0.00	0	0.00
ACL189 On	20/09/2013	Spot Bond			100.31940	49.65189	100.31940	49.42812			0.00	0	0.00
ACL190 On	20/09/2013	Spot Bond			100.32262	49.65098	100.32262	49.42720			0.00	0	0.00
ACL191 On	20/09/2015	Spot Bond			100.00000	8.83325	100.00000	8.77915			0.00	0	0.00
ACL192 On	20/12/2015	Spot Bond			100.00000	5.88883	100.00000	5.85277			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01S	On	14/12/2012			103.90964	89.48909	103.90964	89.27151			0.00	0	0.00
ADB02S	On	14/12/2012			103.89068	89.46576	103.89068	89.24826			0.00	0	0.00
ADB03S	On	09/04/2013			102.86773	70.16133	102.86773	70.02916			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.59824	100.00000	2.59194			0.00	0	0.00
AHF1A1	On	21/11/2014			100.89131	21.48441	100.89131	21.43195			0.00	0	0.00
AHF1B1	On	21/11/2014			100.99451	22.19375	100.99451	22.13951			0.00	0	0.00
AHF1C1	On	21/11/2014			101.06323	22.66619	101.06323	22.61077			0.00	0	0.00
AIR01	On	15/03/2019			104.59347	9.23206	104.59347	9.21063			0.00	0	5,400,000.00
AIR02	On	30/04/2023			122.89930	14.79533	122.89930	14.75665			0.00	0	3,350,000.00
AIR02U	On	05/10/2014			100.00000	29.26957	100.00000	29.19867			0.00	0	0.00
AIR03	On	09/03/2016			113.22249	14.80109	113.22249	14.76445			0.00	0	9,794,000.00
AIR03U	On	26/10/2014			100.00000	26.70469	100.00000	26.63999			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	17.00413	100.00000	16.96650			0.00	0	0.00
AIRL01	On	30/04/2028			151.06546	5.31195	151.06546	5.29509			0.00	0	0.00
AIRL02	On	18/02/2014			125.57279	31.03558	125.57279	30.95350			0.00	0	0.00
ANG01	On	14/01/2013			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
ANG02	On	11/10/2013			100.00000	36.43705	100.00000	36.16356			0.00	0	0.00
BAW10	On	01/10/2016			100.26923	10.23323	100.26923	10.20838			0.00	0	35,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On	01/10/2018	Spot Bond			108.77896	9.85161	108.77896	9.82813			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	16.67046	99.90066	16.61846			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	8.06982	99.89602	8.04465			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.82040	100.00000	37.70232			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.06165	112.73330	17.01978			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.29233	100.19041	9.26979			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	58.67392	100.45105	58.52964			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	51.87348	102.32887	51.75520			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.30066	100.17231	27.23442			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.42102	103.90134	26.36035			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.74810	108.14051	10.72260		441,213,280,800.00	4,080,000	2,040,000.00	
BAW9	On	03/02/2014	Spot Bond			101.25961	44.10478	101.25961	43.99673			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	16.95069	104.66313	16.90792			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	58.12459	100.27024	57.98345			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.20331	102.35861	19.15581			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.19489	102.28416	19.14744			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.46017	100.27011	13.42749			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.35842	102.23278	16.31800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08 On	31/12/2017	Spot Bond			103.79822	12.53963	103.79822	12.50823			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.27685	15.55028	100.27685	15.51252			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	15.55028	100.27685	15.51252			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	15.55027	100.27691	15.51250			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.17857	101.50925	16.13885			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	16.99107	102.45999	16.94900			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.20331	102.35861	19.15581			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.64789	102.86494	14.61151			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.27038	102.39307	11.24250			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.16149	100.26206	13.12954			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	11.97791	100.25556	11.94883			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	11.97791	100.25556	11.94883			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.09268	100.24109	29.02205			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	84.27050	100.18420	84.08084			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.86239	100.00000	17.81913			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.06732	100.92479	14.02306			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	14.85218	100.32752	14.80567			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	12.78304	99.23300	12.74340			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On	30/09/2017			99.11456	1.67457	99.11456	1.66939			0.00	0	185,000,000.00
BAYA27	On	30/09/2017			100.00000	1.85402	100.00000	1.84577			0.00	0	0.00
BAYA28	On	30/09/2013			100.18154	47.46368	100.18154	47.25235			0.00	0	0.00
BAYA29	On	31/12/2015			100.00000	6.05637	100.00000	6.02685			0.00	0	0.00
BAYB02	On	31/03/2016			104.64060	19.79536	104.64060	19.74542			0.00	0	0.00
BAYB03	On	31/12/2016			103.89800	17.13999	103.89800	17.09701			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	16.26632	102.66503	16.22597			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	15.47119	100.33517	15.42275			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.41217	100.00000	5.40193			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.42957	100.00000	19.38250			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.68309	100.00000	17.64025			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.91549	100.00000	10.88905			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.91549	100.00000	10.88905			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.19734	100.00000	13.16537			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.43527	100.00000	11.40757			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	76.71418	100.44416	76.39075			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	29.99551	100.27701	29.92187			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	18.67363	100.28373	18.62779			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP61U On	24/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BCP62U On	16/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
BCP63U On	07/12/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			165.86185	2.56402	165.86185	2.55561			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			134.98268	8.05910	134.98268	8.04025			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			135.23863	9.21709	135.23863	9.19551			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			98.54987	12.24612	98.54987	12.21934			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			101.43384	31.90996	101.43384	31.83166			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.16538	56.56278	100.16538	56.42555			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			101.00289	42.87837	101.00289	42.77357			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.89815	42.46375	100.89815	42.36006			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			102.94694	56.29447	102.94694	56.15450			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			101.21182	44.02727	101.21182	43.91946			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.25001	84.30616	100.25001	84.11632			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.66600	7.74212	100.66600	7.72305			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.38899	27.84145	100.38899	27.77302			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	25.50005	100.00000	25.42043			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	60.78982	100.00000	60.65601			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A1 On	21/07/2016	Spot Bond			101.42461	11.81332	101.42461	11.78433			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			101.43555	11.87043	101.43555	11.84131			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			101.46836	12.04175	101.46836	12.01220			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			101.57774	12.61226	101.57774	12.58128			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	13.18192	101.68711	13.14952			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	14.77260	101.99310	14.73618			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.34503	100.00000	4.33451			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	9.89659	101.25226	9.87235			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	10.29626	101.32200	10.27102			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	10.46742	101.35188	10.44176			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	10.52446	101.36184	10.49866			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	11.20827	101.48134	11.18075			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	12.11817	101.64062	12.08838			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.72077	100.00000	2.71418			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.72077	100.00000	2.71418			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	8.93847	100.41538	8.91650			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.51148	100.45116	9.48809			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	9.66769	100.46091	9.64392			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A4	On	15/03/2017			105.04449	11.21050	105.04449	11.18439			0.00	0	0.00
BG42B	On	15/03/2017			100.49015	10.13619	100.49015	10.11125			0.00	0	0.00
BG42C	On	15/06/2017			100.54199	10.17630	100.54199	10.15126			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	2.42965	100.00000	2.42370			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	2.42965	100.00000	2.42370			0.00	0	0.00
BID01	On	06/08/2014			109.02542	29.86745	109.02542	29.79691			0.00	0	4,853,000.00
BIDC14	On	26/10/2012			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BIDC21	On	17/10/2012			99.90382	99.72704	99.90382	99.45556			0.00	0	0.00
BIDC23	On	26/10/2012			99.78943	97.33880	99.78943	97.08045			0.00	0	0.00
BIDC24	On	27/11/2012			99.33557	89.74212	99.33557	89.52347			0.00	0	0.00
BIDC25	On	25/01/2013			98.45450	78.58943	98.45450	78.42318			0.00	0	0.00
BIDC26	On	02/08/2013			95.58562	58.68496	95.58562	58.57721			0.00	0	0.00
BLG1A4	On	21/11/2015			100.78103	12.23147	100.78103	12.20163			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	7.24518	100.00000	7.22763			0.00	0	0.00
BLG1A6	On	21/11/2032			100.94045	7.58353	100.94045	7.56500			0.00	0	0.00
BLG1B	On	21/11/2015			100.78378	12.25246	100.78378	12.22257			0.00	0	0.00
BLG1C	On	21/11/2015			100.82929	12.59859	100.82929	12.56785			0.00	0	0.00
BLG1D	On	21/11/2015			100.91196	13.22738	100.91196	13.19507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			101.25521	15.83966	101.25521	15.80086			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	14.74155	101.82396	14.70526			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	58.54741	100.43475	58.40346			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	56.45526	100.66283	56.31768			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	90.02905	102.16271	89.80962			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	39.46074	100.41213	39.33575			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.42188	100.00000	8.40149			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	97.57255	101.68827	97.31370			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.14547	117.90266	30.06964			0.00	0	4,684,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.25188	125.14109	19.20111			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.41937	102.03851	14.38380			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.29340	101.32226	31.21669			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	17.86763	111.35530	17.82470			0.00	0	9,164,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.38463	105.54647	12.35566			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	13.77214	101.86680	13.73823			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.31831	106.76252	13.28738			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	16.70294	100.85304	16.65041			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.23753	107.65219	14.20424			0.00	0	6,060,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On	23/08/2019	Spot Bond			101.28817	0.41032	101.28817	0.40849			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	19.52788	101.82280	19.45350			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	13.85971	122.47945	13.82358			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.51174	118.42047	13.47744			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.30558	117.20315	10.27935			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.45024	100.88420	13.41703			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.54557	104.14474	16.51835			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	94.29811	101.65048	94.06000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	34.30535	102.86721	34.22012			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	22.83421	103.30382	22.77726			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	94.16886	101.25944	93.92830			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	19.72341	100.80383	19.66072			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	86.05089	100.33426	85.85067			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	87.04185	100.61895	86.83838			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.06247	100.74860	31.98342			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	58.09870	100.40933	57.95589			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112 On	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.40933	58.09870	100.40933	57.95589			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.40933	58.09870	100.40933	57.95589			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.91360	61.45347	100.91360	61.30173			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.41216	58.12380	100.41216	57.98093			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	57.87278	100.38376	57.73055			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	57.67191	100.36102	57.53022			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	62.02235	100.95747	61.87082			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.48706	101.78237	22.43171			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	56.61648	100.19516	56.47908			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.34738	101.76269	22.29239			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	57.87279	100.38372	57.73056			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	57.69703	100.36383	57.55527			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.08527	101.86667	23.02840			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	62.14282	100.97002	61.99097			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	61.97219	100.92517	61.82081			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	61.91436	101.01305	61.76134			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140 On	20/06/2013	Spot Bond			100.41784	58.17401	100.41784	58.03100			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	57.99829	100.39797	57.85575			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	58.04852	100.40359	57.90584			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	54.04876	104.39421	53.92349			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	70.30729	101.82300	70.14936			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	52.20895	102.79173	52.08946			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	63.60195	101.32621	63.44605			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	91.61646	100.86778	91.38905			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	41.24002	100.52565	41.13855			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	40.59339	101.34356	40.49278			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	40.59339	101.34356	40.49278			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	66.28276	99.85161	66.12241			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	22.99029	101.22270	22.93399			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.85709	100.00000	16.81580			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.67197	100.00000	16.63114			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.09992	100.42338	13.06772			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	37.01813	100.00000	36.92845			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	91.53727	100.00000	91.31181			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	84.12380	100.50974	83.93396			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	84.22136	100.82702	84.03081			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	84.17150	100.54079	83.98151			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	84.17820	100.49424	83.98827			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	38.69412	100.00000	38.60038			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.55406	100.39213	12.52321			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66776	100.00000	66.66775			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66776	100.00000	66.66775			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.13093	100.60029	13.09860			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.58573	102.77141	12.55740			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.13093	100.60029	13.09860			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.20090	100.01323	10.17618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187 On	15/06/2014	Spot Bond			100.90290	34.04441	100.90290	33.96036			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	35.54755	100.91909	35.45978			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.55794	106.57524	6.54273			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.30938	99.04734	14.27501			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.13191	106.47706	3.12429			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	12.94787	100.91984	12.91868			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	35.52881	101.01820	35.44100			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.13093	100.60029	13.09860			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.13093	100.60029	13.09860			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.55766	106.09892	3.54894			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.61089	106.04227	6.59469			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.35227	100.61212	13.31938			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	85.54544	100.32240	85.34780			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	86.23397	100.39517	86.03276			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	58.69101	100.47626	58.54666			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	41.87213	100.57686	41.76905			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.58772	99.98364	26.52332			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.65963	99.98339	26.59505			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215 On	17/10/2016	Spot Bond			103.62392	11.44894	103.62392	11.42286			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	26.44696	99.99988	26.78987			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.36696	99.99989	26.71007			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	9.48411	99.79173	9.46118			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	9.48285	99.80002	9.45992			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.45568	103.81175	11.42954			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.45568	103.81175	11.42954			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	33.90802	104.34821	33.82176			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	34.45838	107.51178	34.36835			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	13.59969	107.00303	13.56788			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.12396	100.43472	10.09907			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.00911	100.48341	10.98202			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	58.33685	100.44030	58.19340			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	58.35704	100.44323	58.21355			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	22.45409	99.90043	22.39975			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	22.45409	99.90043	22.39975			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	37.42471	100.94701	37.34916			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	96.96282	101.15359	96.70886			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On	19/04/2013			99.83657	66.53707	99.83657	66.37612			0.00	0	0.00
CLN235	On	19/04/2013			99.83657	66.53707	99.83657	66.37612			0.00	0	0.00
CLN236	On	15/06/2016			100.64882	14.61733	100.64882	14.58790			0.00	0	0.00
CLN237	On	14/02/2017			101.05242	9.96180	101.05242	9.93744			0.00	0	0.00
CLN238	On	15/02/2013			100.93369	93.76592	100.93369	93.52890			0.00	0	0.00
CLN239	On	20/03/2017			100.44136	10.04726	100.44136	10.02706			0.00	0	0.00
CLN240	On	24/02/2015			100.86994	21.46095	100.86994	21.40855			0.00	0	0.00
CLN241	On	24/02/2017			100.93114	10.23424	100.93114	10.20923			0.00	0	0.00
CLN242	On	24/02/2019			101.19905	10.89397	101.19905	10.86975			0.00	0	0.00
CLN243	On	24/02/2019			101.19905	10.89397	101.19905	10.86975			0.00	0	0.00
CLN244	On	25/02/2015			100.81644	21.42415	100.81644	21.37187			0.00	0	0.00
CLN245	On	25/02/2015			100.81889	21.44298	100.81889	21.39066			0.00	0	0.00
CLN246	On	24/02/2017			100.84952	14.93799	100.84952	14.90153			0.00	0	0.00
CLN247	On	24/02/2017			101.47693	14.77018	101.47693	14.73393			0.00	0	0.00
CLN248	On	14/03/2015			100.47537	20.31270	100.47537	20.26274			0.00	0	0.00
CLN249	On	24/02/2017			101.44712	14.52278	101.44712	14.48714			0.00	0	0.00
CLN250	On	26/03/2015			100.26649	19.83513	100.26649	19.78643		200,532,980,000.00	2,000,000	1,000,000.00	
CLN251	On	26/03/2015			100.26649	19.83513	100.26649	19.78643			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252 On	26/03/2015	Spot Bond			100.26649	19.83513	100.26649	19.78643			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	19.83513	100.26649	19.78643		200,532,980,000.00	2,000,000	1,000,000.00	
CLN254 On	26/03/2015	Spot Bond			100.26649	19.83513	100.26649	19.78643		200,532,980,000.00	2,000,000	1,000,000.00	
CLN255 On	26/03/2015	Spot Bond			100.27379	19.99641	100.27379	19.94732		0.00	0	0.00	
CLN256 On	26/03/2017	Spot Bond			100.28582	9.38273	100.28582	9.35970		200,571,640,000.00	2,000,000	1,000,000.00	
CLN257 On	26/03/2017	Spot Bond			100.28582	9.38273	100.28582	9.35970		0.00	0	0.00	
CLN258 On	26/03/2017	Spot Bond			100.28582	9.38273	100.28582	9.35970		401,143,280,000.00	4,000,000	2,000,000.00	
CLN259 On	26/03/2017	Spot Bond			100.28582	9.38273	100.28582	9.35970		200,571,640,000.00	2,000,000	1,000,000.00	
CLN260 On	26/03/2017	Spot Bond			100.28582	9.38273	100.28582	9.35970		200,571,640,000.00	2,000,000	1,000,000.00	
CLN261 On	26/03/2017	Spot Bond			100.28785	9.43365	100.28785	9.41048		0.00	0	0.00	
CLN262 On	26/03/2019	Spot Bond			106.98684	9.82050	106.98684	9.79727		0.00	0	0.00	
CLN263 On	20/06/2014	Spot Bond			100.51194	29.61915	100.51194	29.54628		0.00	0	0.00	
CLN264 On	18/08/2014	Spot Bond			100.89505	29.66619	100.89505	29.59375		0.00	0	0.00	
CLN265 On	02/04/2013	Spot Bond			100.15533	79.55667	100.15533	79.33229		0.00	0	0.00	
CLN266 On	16/03/2014	Spot Bond			100.39498	39.52798	100.39498	39.43082		0.00	0	0.00	
CLN267 On	16/03/2014	Spot Bond			100.39498	39.52798	100.39498	39.43082		0.00	0	0.00	
CLN268 On	30/04/2017	Spot Bond			101.37065	9.33443	101.37065	9.30494		0.00	0	0.00	
CLN269 On	20/06/2017	Spot Bond			100.49989	10.52787	100.49989	10.50197		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN270 On	24/02/2017	Spot Bond			101.35958	13.96648	101.35958	13.93223			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.08393	100.58462	12.05418			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.76282	100.39320	8.74128			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.71081	100.39040	8.68940			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.76157	100.40357	8.74003			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.41255	100.91562	8.38608			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	9.76323	101.06552	9.73247			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	9.74125	100.99983	9.71057			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	8.74076	100.40244	8.71929			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	18.38945	100.54373	18.34420			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	10.58914	100.65226	10.55553			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	16.78113	100.36006	16.72800			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	16.36514	100.24531	16.31338			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.06123	100.37919	17.00720			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.29539	100.44355	11.25960			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.29539	100.44355	11.25960			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.29539	100.44355	11.25960			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.29539	100.44355	11.25960			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288	On	10/08/2017			101.18342	11.31397	101.18342	11.26374			0.00	0	0.00
CLN289	On	30/08/2017			100.81012	2.07938	100.81012	2.07017			0.00	0	0.00
CLN290	On	26/06/2017			100.17296	1.83601	100.17296	1.82716			0.00	0	0.00
CLN291	On	26/06/2017			100.17296	1.83601	100.17296	1.82716			0.00	0	0.00
CLN292	On	26/06/2017			100.17084	1.83614	100.17084	1.82728			0.00	0	0.00
CLN293	On	30/06/2017			100.14936	1.82376	100.14936	1.81537			0.00	0	0.00
CLN294	On	26/06/2017			100.14949	1.82984	100.14949	1.82092			0.00	0	0.00
CLN295	On	30/06/2017			100.15029	1.82486	100.15029	1.81637			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	19.65859	100.00000	19.61532			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	19.65859	100.00000	19.61532			0.00	0	0.00
CLN42	On	18/04/2028			34.94295	0.67816	34.94295	0.67756			0.00	0	0.00
CLN44	On	31/03/2013			154.47129	59.59671	154.47129	59.44893			0.00	0	0.00
CLN46	On	07/03/2013			100.53703	88.68188	100.53703	88.46821			0.00	0	0.00
CLN47	On	07/03/2013			100.53241	88.67146	100.53241	88.45783			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	111.49698	100.00000	111.26588			0.00	0	0.00
CLN49	On	31/03/2013			154.29358	90.98782	154.29358	90.75287			0.00	0	0.00
CLN50	On	07/03/2013			100.52779	88.66103	100.52779	88.44744			0.00	0	0.00
CLN51	On	07/03/2013			152.83040	63.57502	152.83040	63.40851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			101.20452	65.06418	101.20452	64.90486			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	65.06418	101.20452	64.90486			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	6.37152	156.76383	6.34866			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	72.74133	94.77223	72.58731			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	72.19563	97.02201	72.03977			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	88.67146	100.53241	88.45783			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	88.67146	100.53241	88.45783			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.33082	100.00000	14.29572			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	73.87979	101.10498	73.71480			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	10.74333	120.49629	10.71568			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	17.36509	78.86322	17.33753			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.41803	78.68249	17.39043			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	10.78658	100.01914	10.76045			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	10.78658	100.01914	10.76045			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF05 On	20/09/2016	Spot Bond			100.44036	11.46292	100.44036	11.43474			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.40864	9.66059	100.40864	9.63684			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	8.96951	100.41492	8.94746			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	54.68069	100.01997	54.50994			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.07479	100.41000	9.05248			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.95401	101.50812	8.91372			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	14.55599	109.94659	14.52080			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	71.62632	106.29178	71.45969			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.29507	106.25789	12.26647			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.09479	122.59946	14.05801			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	18.53432	112.90836	18.48904			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.26823	111.62273	10.24310			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	84.18260	100.00000	83.99960			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.79837	5.86800	103.78200			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	21.33838	100.79434	21.28632			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	9.93033	100.83040	9.90609			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	21.23481	100.70290	21.18247			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			101.26682	20.20884	101.26682	20.11905			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL008	On	27/11/2012	Spot Bond			100.65651	89.61987	100.65651	89.39893			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	89.80553	100.45141	89.58984			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	70.39261	100.00000	70.26079			0.00	0	0.00
DENG33	On	11/10/2012	Spot Bond			100.00000	68.67877	100.00000	68.67877			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	77.79290	100.18699	77.62715			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	72.00866	100.13300	71.87395			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	38.44137	100.21016	38.27202			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	18.97297	100.22082	18.88937			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	52.34304	100.19483	52.11250			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	54.80273	104.31041	54.67785			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	17.99184	133.09009	17.94177			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.13415	111.95336	10.10969			49,035,571,680.00	438,000	77,842,000.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.17186	110.94098	10.14750			49,590,618,060.00	447,000	185,510,000.00
DVF12	On	13/10/2012	Spot Bond			99.94230	81.34441	99.94230	81.34440			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			142.91138	11.82300	142.91138	11.78840			0.00	0	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.26354	101.79146	16.22351			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	23.47945	100.97946	23.40471			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On	31/08/2015	Spot Bond			101.06163	9.81689	101.06163	9.78562			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.10255	101.11630	4.08947			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.71308	101.17092	1.70762			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	11.80214	126.54006	11.76934			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.72800	115.18080	1.72800	115.16340		241,920,000,000.00	140,000,000	325,000,000.00	
EMM01	On	28/07/2020	Spot Bond			111.69838	11.55638	111.69838	11.52855			0.00	0	5,000,000.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.46852	112.15374	10.44280			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	13.82895	106.65311	13.79687			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.46942	100.93077	16.42919			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	94.56531	100.81699	94.32532			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	90.78823	100.00000	90.56893			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	23.35181	126.47802	23.28727			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	23.50469	109.43400	23.44900			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.07164	107.25989	17.02713			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	10.34571	101.66692	10.31295			0.00	0	70,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7 On	17/11/2012	Spot Bond				101.08827	93.50669	101.08827	93.26940			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond				101.14823	22.76444	101.14823	22.70872			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				101.26753	93.76873	101.26753	93.53040			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				101.05103	30.23260	101.05103	30.15867			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				101.34215	93.87789	101.34215	93.63912			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				101.17066	30.91965	101.17066	30.84396			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.93125	62.41187	100.93125	62.25942			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.96871	29.75982	100.96871	29.68710			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.99870	16.63850	100.99870	16.59784			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.93575	62.42749	100.93575	62.27499			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				105.94219	16.23690	105.94219	16.19901			0.00	0	60,700,000.00
ES18 On	20/04/2018	Spot Bond				111.43974	8.91611	111.43974	8.89456			52,153,798,320.00	468,000	523,156,000.00
ES23 On	25/01/2023	Spot Bond				117.73441	10.47276	117.73441	10.44645			61,457,362,020.00	522,000	272,000,000.00
ES26 On	02/04/2026	Spot Bond				95.26383	8.49350	95.26383	8.47533			1,226,617,075,080.00	12,876,000	54,000,000.00
ES33 On	15/09/2033	Spot Bond				9.12500	85.57741	9.05500	86.13097			9,553,875,000.00	1,047,000	515,500,000.00
FIFB01 On	24/08/2015	Spot Bond				100.85636	18.62709	100.85636	18.54460			0.00	0	0.00
FIFC02 On	14/12/2012	Spot Bond				100.35540	88.36765	100.35540	88.15909			0.00	0	0.00
FIFC03 On	09/10/2013	Spot Bond				100.00000	37.27001	100.00000	36.99026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On	02/08/2023			100.00000	12.27229	100.00000	12.24255			0.00	0	0.00
FR003U	On	02/08/2023			100.00000	11.94244	100.00000	11.91351			0.00	0	0.00
FR2A3C	On	15/08/2013			101.07344	63.07368	101.07344	62.91941			0.00	0	0.00
FR2B3C	On	15/08/2013			101.11222	63.20409	101.11222	63.04946			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	63.62128	101.23627	63.46546			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	63.85586	101.30601	63.69936			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	27.33961	105.15565	27.27587			0.00	0	17,180,000.00
FRB05	On	21/12/2018			103.15112	11.28749	103.15112	11.26187			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	96.11103	101.02281	95.85963			0.00	0	0.00
FRB07	On	06/12/2012			100.55742	88.93540	100.55742	88.72108			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	9.84916	100.49836	9.82494			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	7.73563	100.49830	7.71660			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	10.98682	101.51768	10.95983			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	14.62062	111.84945	14.58517			0.00	0	2,270,000.00
FRBC22	On	21/12/2018			100.44644	8.91077	100.44644	8.88886			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	44.68013	100.00000	44.57713			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	52.52274	211.83970	52.36794			0.00	0	0.00
FRBI07	On	07/07/2013			105.16707	59.58558	105.16707	59.44890			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.07085	121.95151	3.06258			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	3.78793	266.05149	3.77046			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.87557	145.44748	1.86995			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	2.96554	186.40405	2.95489			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.12725	118.97136	18.08056			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.61089	100.00000	22.56029			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.61089	100.00000	22.56029			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.38246	51.72712	3.37861			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.35562	32.59207	3.35303			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.62820	31.38364	3.62549			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	36.64669	103.71290	36.56312			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	65.83436	101.43171	65.67284			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.30755	101.42118	14.27246			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	43.58381	100.70350	43.49601			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	40.39602	100.43778	40.31484			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	13.96302	101.37968	13.92877			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	13.96302	101.37968	13.92877			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.30030	100.95684	10.27486			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108 On	24/02/2017	Spot Bond			101.35502	13.75834	101.35502	13.72461			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.49706	10.47596	100.49706	10.45019			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.81157	61.30281	100.81157	61.15322			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.62812	13.57109	100.62812	13.53766			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.12546	100.42343	9.10302			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	9.97751	100.46990	9.95297			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	30.14861	100.53541	30.07441			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	8.52499	98.00000	8.49567			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.66572	100.00000	8.63176			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.41757	100.61842	13.38452			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	9.95822	100.45750	9.93373			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	11.93036	100.56313	11.90099			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	12.81149	100.61014	12.77994			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.51140	100.43349	9.48801			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.73560	100.51033	10.70918			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.04387	100.67570	14.00928			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.41793	100.44913	11.38175			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.88955	100.00000	6.85895			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126 On	20/09/2017	Spot Bond			100.53319	13.26707	100.53319	13.22500			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	15.60286	100.63883	15.55333			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.11621	100.48091	12.07781			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	12.85090	100.51430	12.81017			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	14.88172	100.60627	14.83449			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	13.89111	100.56147	13.84705			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.48065	100.63331	15.43153			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.36031	100.67296	16.30837			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	14.84504	100.60461	14.79794			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.03279	100.58527	14.98510			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.03453	100.52263	12.99320			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.43024	100.51264	13.38766			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	15.79836	100.64764	15.74822			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	15.61508	100.63938	15.56552			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.11398	100.61676	15.06603			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	15.82280	100.64874	15.77258			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.58524	100.54761	13.54216			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.16520	100.48314	12.12665			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On	20/09/2017			100.40273	10.40055	100.40273	10.36760			0.00	0	0.00
FRC145	On	20/09/2017			100.68010	16.51908	100.68010	16.46663			0.00	0	0.00
FRC146	On	20/09/2014			100.48314	30.94681	100.48314	30.84872			0.00	0	0.00
FRC147	On	20/09/2015			100.54650	20.48797	100.54650	20.42299			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.14859	101.08864	3.13365			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.31278	100.52041	9.28325			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.64886	100.44745	1.64363			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.87856	98.00000	1.86442			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.20259	100.00000	1.19583			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.20259	100.00000	1.19583			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	37.20394	103.88434	37.11899			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	32.77485	101.69803	32.69424			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	16.76071	100.46014	16.71949			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	13.69512	100.45737	13.66144			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	45.92773	101.67764	45.81481			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.96225	6.90500	100.94331			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	9.72237	98.80765	9.69881			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	71.97778	113.68077	71.81678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013	Spot Bond			100.00003	54.97365	100.00003	55.09178			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.38660	27.80442	100.38660	27.73609			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			101.46163	10.26834	101.46163	10.24314			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.47783	109.33538	6.46250			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	11.92961	100.46640	11.90026			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.02089	100.47150	11.99133			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	4.96172	109.51236	4.94996			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	23.61802	111.32550	23.56965			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.55179	109.33538	4.54101			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.52284	114.09057	5.50931			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	7.92245	114.42023	7.90590			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	86.48891	100.45580	86.28747			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	11.44806	101.66489	11.41992			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.77259	100.00000	16.73152			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.25897	100.79789	16.21887			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.61440	100.69405	14.57839			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.92046	4.73000	106.89565			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	86.88386	100.56499	86.68131			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016	Spot Bond			100.70697	14.81884	100.70697	14.78232			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.50598	100.40068	9.48262			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.63866	100.46304	10.61250			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.00851	100.61808	23.94938			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.16077	100.54671	12.13083			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	11.77016	100.52525	11.74120			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	86.09592	100.34678	85.89558			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	86.08569	100.34394	85.88538			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	88.47428	100.32862	88.30398			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	88.47472	100.34043	88.30440			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	88.48164	100.34112	88.31131			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	86.06007	100.34682	85.85935			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.16436	100.44788	10.14393			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.50621	100.64235	14.47701			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.15418	100.44732	10.13377			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.06433	98.04956	23.01899			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.07286	100.67532	15.04251			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.39366	101.43156	14.35835			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On	02/08/2013			101.08680	64.40935	101.08680	64.25180			0.00	0	0.00
FRE2A2	On	02/08/2013			102.04635	66.74467	102.04635	66.58003			0.00	0	10,000.00
FRE2B1	On	02/08/2013			101.11165	64.47848	101.11165	64.32073			0.00	0	0.00
FRE2B2	On	02/08/2013			104.68033	66.10224	104.68033	65.93543			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	65.81063	96.98334	65.65551			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	64.70179	101.19191	64.54338			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	65.25977	101.39248	65.09970			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	65.94474	101.63872	65.78265			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	66.37453	101.79324	66.21116			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	13.64233	137.45936	13.60154			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	60.23476	101.30769	60.08552			0.00	0	4,600,000.00
FRJ14	On	20/07/2014			104.00517	29.93365	104.00517	29.85854			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	19.27278	100.18638	19.21250			0.00	0	0.00
FRJ16	On	21/01/2016			103.41346	12.35951	103.41346	14.00950			0.00	0	0.00
FRJ17	On	04/04/2017			100.62484	8.92399	100.62484	8.89597			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.35629	101.45882	8.33579			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.15358	100.00000	11.13241			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	3.88933	254.50193	3.87192			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			265.81898	3.78989	265.81898	3.77242			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	3.93401	249.70910	3.91663			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.86132	117.34620	2.85415			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.21656	101.41744	8.19641			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.09534	117.54524	3.08725			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	11.30773	101.77641	11.27990			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.37313	100.01476	10.34799			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	99.15040	101.15940	98.88229			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	65.55188	101.49749	65.39096			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.12173	101.25022	8.10183			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	39.40985	100.29734	39.31308			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.70873	90.41057	2.70296			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	83.93937	100.18030	83.74831			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	85.73002	100.00000	85.53157			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	59.56108	100.68430	59.37402			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.93557	100.00000	0.93266			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.37863	101.11871	14.64543			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.34752	100.52362	59.15936			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.43945	58.62311	100.43945	58.43737			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.17179	101.12618	8.14603			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	18.74060	101.07593	18.68090			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.16250	100.44759	9.13347			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.77555	100.44015	28.68438			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	16.77144	100.76967	16.71815			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	32.64562	101.24351	32.49901			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	63.91448	101.17008	63.62443			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.31189	100.00000	2.29454			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	27.70154	105.55013	27.63675			0.00	0	1,891,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.56644	106.51279	20.51799			0.00	0	935,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.68591	104.36488	11.65883			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.09092	105.51532	10.06732			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	9.91246	113.83008	9.88796			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.83504	108.96559	10.81681			0.00	0	4,862,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.65867	117.28648	12.62679			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.48281	102.81960	10.45922			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.05792	79.83345	10.03937			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.94835	13.92297	100.94835	13.88859			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.01778	19.62221	100.01778	19.56094			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.22883	104.81266	11.20287			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	76.51102	100.00000	76.35800			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	82.22208	100.00000	82.04750			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	77.29386	100.00000	77.13959			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	98.81238	101.05700	98.54971			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	89.40076	100.63710	89.18093			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	92.94666	100.81750	92.71197			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	92.44028	99.49839	92.20792			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	85.40229	99.03016	85.20486			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	97.33889	99.78606	97.08054			0.00	0	4,000,000.00
GRD164	On	18/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD176	On	17/10/2012			99.90642	99.72703	99.90642	99.45555			0.00	0	0.00
GRD177	On	01/11/2012			99.80110	95.80853	99.80110	95.55820			0.00	0	0.00
GRD178	On	05/11/2012			99.64339	94.82276	99.64339	94.57793			0.00	0	0.00
GRD179	On	11/01/2013			100.00000	80.75221	100.00000	100.00000		20,301,000,000,000.00	203,010,000	203,010,000.00	
GRD180	On	16/01/2013			100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
GRDB1	On	10/01/2018			100.01501	6.79031	100.01501	6.77386			0.00	0	0.00
GRDC1	On	10/01/2018			100.01973	8.59907	100.01973	8.57823			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	93.04405	100.00000	92.81086			0.00	0	0.00
GRN1B	On	18/11/2012			100.85290	93.00121	100.85290	92.76631			0.00	0	0.00
GRN1C	On	18/11/2012			100.88829	93.05576	100.88829	92.82064			0.00	0	0.00
GRN1D	On	18/11/2012			101.01560	93.25211	101.01560	93.01623			0.00	0	0.00
GRT01	On	08/12/2014			100.57078	20.87160	100.57078	20.82022			0.00	0	0.00
GRT02	On	13/05/2016			101.42786	11.10365	101.42786	11.07641			0.00	0	0.00
GRT03	On	15/10/2015			99.93193	15.06431	99.93193	15.02784			0.00	0	0.00
GRT04	On	15/09/2016			100.43806	10.56800	100.43806	10.54202			0.00	0	0.00
GRT05	On	25/01/2015			102.01673	21.04742	102.01673	20.99551			0.00	0	0.00
GSIZ16	On	23/09/2016			100.31458	10.89128	100.31458	10.86454			0.00	0	0.00
HILB01	On	18/07/2015			99.88260	19.03581	99.88260	18.95217			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On	13/09/2017	Spot Bond			100.51108	9.42929	100.51108	9.38719			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			101.35185	99.44771	101.35185	99.17386			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	64.08827	105.54321	63.92534			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	64.08827	105.54321	63.92534			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	59.06753	100.00000	58.95577			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	65.29922	100.00000	65.17533			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	65.61523	101.63173	65.45396			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	16.62840	101.67762	16.58750			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	19.23883	105.13866	19.19010			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	64.11524	105.76786	63.95194			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	65.68903	101.68917	65.52749			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	16.91400	101.75803	16.87239			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	16.97533	117.06290	16.92803			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			106.05795	64.15005	106.05795	63.98627			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			101.79257	65.82180	101.79257	65.65978			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			101.86140	17.28072	101.86140	17.23815			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5On	19/07/2015	Spot Bond				117.06290	17.43883	117.06290	17.39024			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	64.27333	107.08651	64.10781			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	65.99870	101.93042	65.83605			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	17.72817	101.98773	17.68446			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	64.42408	108.34719	64.25645			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	64.64637	110.21153	64.47559			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.26081	115.88630	10.23536			25,263,213,400.00	218,000	35,509,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.73546	272.42396	3.71795			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.74125	271.70682	3.72375			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.79087	101.83148	10.76676			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.77362	102.02133	10.74951			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.20000	110.46768	1.20000	110.45256			16,800,000,000.00	14,000,000	40,262,000.00
I2038	On 31/01/2038	Spot Bond				1.91000	108.17799	1.98000	106.70572			19,100,000,000.00	10,000,000	16,900,336.00
I2050	On 31/12/2050	Spot Bond				1.95000	116.34683	1.93000	116.92146			19,500,000,000.00	10,000,000	25,400,314.00
IBC01	On 16/03/2015	Spot Bond				95.45000	19.83936	95.45000	19.80297			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	87.48118	100.50759	87.27444			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	88.69230	100.56563	88.47958			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.39359	109.26558	21.34213			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.86049	87.79053	100.86049	87.58096			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	20.53695	102.46253	20.48555			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.26452	100.92206	15.22683			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	56.76490	100.23329	56.62559			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	40.10645	100.52781	40.00776		3,015,834,300,000.00	30,000,000	15,000,000.00	
IBL19	On	15/03/2014	Spot Bond			100.74849	39.68350	100.74849	39.58566			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	37.23284	103.45013	37.14718			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.23501	108.14435	14.20105			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.41887	111.48026	10.39340			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	34.38573	102.47730	34.30809			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	30.46027	99.82217	30.38659			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	29.53224	100.88835	29.46012			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	23.64320	106.87614	23.58579			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.46515	105.97204	12.43639			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	22.01256	101.15611	21.95868			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	10.09256	101.23137	10.06784			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.29685	119.59470	4.28592			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.78013	121.25275	2.77297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.15533	19.53810	100.15533	19.47701			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.11462	100.16252	9.08613			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.44854	105.78604	9.42653			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	16.79638	100.66354	16.74305			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	9.91111	100.43811	9.87971			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	70.34615	100.00000	70.19131			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	19.90486	99.89211	19.86085			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	19.90486	99.89211	19.86085			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.72509	100.97091	8.70574			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	14.67848	101.37699	14.63210			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.42425	101.30327	14.37870			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	15.69344	112.11249	15.65511			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.50108	100.20174	20.45077			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.50108	100.20174	20.45077			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.48265	101.14829	9.45275			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.88932	100.00000	7.87000			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	72.44696	101.89135	72.05552			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	68.35632	101.88356	68.04432			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On	13/08/2013	Spot Bond			101.64472	66.17187	101.64472	65.86704			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	21.99362	101.44581	21.94382			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	58.25161	100.58397	57.97307			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	68.17699	104.33728	68.02162			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.54240	101.67347	16.50173			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	68.58170	100.00000	68.58170			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	78.49462	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
IND147	On	22/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			99.84353	66.70146	99.84353	99.72720			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	98.12300	99.74422	97.86060			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND244	On	30/10/2012	Spot Bond			99.64170	96.31882	99.64170	96.06622			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	94.58316	99.54183	94.33982			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	92.91224	99.44217	92.67765			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	91.30251	99.34271	91.07619			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	89.75199	99.22914	89.53352			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	88.25532	99.12821	88.04428			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	86.81063	99.02750	86.60665			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	81.50116	98.62666	81.32207			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	80.27985	98.52695	80.10626			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	79.09697	98.42745	78.92862			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On	26/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.79480	100,000.00000	2.74240			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND331	On	07/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	41.28582	100.00000	40.78165			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	38.95721	100.00000	38.56431			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	37.40116	100.00000	37.07989			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	36.28874	100.00000	36.01728			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	35.45425	100.00000	35.21936			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	34.80525	100.00000	34.59834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On	03/12/2013	Spot Bond			100.00000	34.28618	100.00000	34.10132			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	33.86160	100.00000	33.69458			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	33.50790	100.00000	33.35559			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	66.21982	101.10218	65.92599			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	92.09854	100.97718	91.64756			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	62.79741	101.06512	62.64383			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	13.81953	100.29400	13.78596			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	16.68431	103.81357	16.64251			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.08102	101.94170	16.04139			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	95.44524	100.00000	95.21016			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	88.66653	100.51669	88.45346			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.47794	100.34045	8.45711			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	77.25225	100.00000	77.09806			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.46362	100.81708	23.40573			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.12001	100.33341	10.09516			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	87.19438	100.35507	86.98956			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On	18/03/2013	Spot Bond			100.00000	76.75954	100.00000	76.44236			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.15323	6.50000	100.14143			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	79.29767	100.13131	79.07470			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	77.35741	99.98478	77.14550			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	89.48194	100.42362	89.26604			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	88.44256	100.41625	88.23173			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.23536	100.44355	10.20293			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	84.58542	100.14548	84.39468			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	27.81320	100.16956	27.72624			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	77.69190	100.49744	77.36002			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	52.74174	100.49744	52.50631			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	74.22348	100.32608	73.92103			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	73.92320	100.31481	73.62322			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	89.44748	100.14110	89.22851			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	72.92745	100.14461	72.47118			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	49.31607	100.14677	48.97210			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	49.31607	100.14677	48.97210			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING176	On	28/02/2013	Spot Bond			100.14488	72.92740	100.14488	72.47113			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	14.62462	100.00000	14.52274			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.74975	100.00000	9.68183			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	97.45333	101.19828	97.19461			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	64.92476	101.21767	64.76576			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	43.95422	101.23672	43.84656			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	43.95422	101.23672	43.84656			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	54.80319	99.91080	45.20595			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	45.73068	100.00000	45.61868			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	21.95816	100.24109	21.90486			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.30352	102.25661	22.24840			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	41.69530	100.77468	41.59248			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.59391	99.93260	19.53278			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.48531	99.93094	12.44635			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.52796	99.92988	9.49824			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.54524	104.73009	10.52086			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.00303	104.25515	35.91967			0.00	0	379,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.48400	100.91681	15.44576			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			108.21861	10.69120	108.21861	10.66569			0.00	0	14,748,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.03235	101.03261	22.97604			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.60993	100.34728	16.56912			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.26736	109.98505	21.21650			626,914,785,000.00	5,700,000	3,000,000.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.59314	100.44886	9.56956			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.59729	100.75653	8.57610			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.00836	110.94012	3.00115			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.25455	124.10625	2.24835			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	57.97632	100.58379	57.70546			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	7.92997	100.18782	7.90517			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	7.77220	99.99997	8.25693			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	11.02084	101.62507	10.97173			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.38774	100.60774	0.38601			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00632	100.28878	0.00629			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	71.96860	102.06373	71.83141			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	84.19862	100.17994	84.00913			90,161,946,000.00	900,000	300,000.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.36523	117.77551	18.31907			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.08659	101.74618	11.05931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On	31/03/2028	Spot Bond			124.10625	2.23062	124.10625	2.22449			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			99.91459	66.68569	99.91459	66.68568			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			99.81514	99.45604	99.81514	99.18628			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	97.60026	99.71588	97.34071			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	92.44623	99.41373	92.21404			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	90.85336	99.31432	90.62932			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	89.31890	99.20028	89.10260			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	87.83736	99.09942	87.62838			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	86.40704	98.99876	86.20501			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA302	On	10/01/2013	Spot Bond			98.62399	81.14418	98.62399	80.96665			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	79.93805	98.49850	79.76597			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	78.76581	98.39906	78.59891		14,759,859,000,000.00	150,000,000	150,000,000.00	
IVA305	On	31/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On	13/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	53.33486	100.00000	53.23367			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On	19/09/2013	Spot Bond			100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	45.74683	100.00000	45.64530			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	43.80549	100.00000	43.17571			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	40.51054	100.00000	40.04395			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	38.45278	100.00000	38.08335			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	37.04726	100.00000	36.74197			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	36.02694	100.00000	35.76703			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	35.25282	100.00000	35.02667			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	34.64552	100.00000	34.44543			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	34.15643	100.00000	33.97705			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	33.75414	100.00000	33.59160			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	33.41743	100.00000	33.26887			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	56.01952	100.11329	55.88368			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.36694	101.15218	8.34647			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	31.29214	101.33204	31.21543			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.25070	101.39683	12.19621			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF001	On	10/01/2013	Spot Bond			100.01454	83.10399	100.01454	82.92011			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	66.21983	101.10215	65.92600			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	91.75385	100.97704	91.31103			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	68.00720	100.00000	67.84245			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	67.60722	100.00000	67.44344			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	81.19319	103.25721	81.01763			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	76.98908	102.85510	76.83224			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.57715	100.85336	2.56724			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	79.99442	100.00000	79.82565			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	71.03092	100.00000	70.89765			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.26784	146.46402	15.22232			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	43.28566	101.88203	43.17903			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	19.89422	100.15505	19.84543			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.34881	100.36228	16.28717			0.00	0	8,512,000.00
LGL03	On	03/04/2018	Spot Bond			98.87452	1.69767	98.87452	1.69127			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ018On	11/01/2013	Spot Bond			98.55765	80.97702	98.55765	80.80035			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	94.09285	99.62912	93.85181			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	65.92985	101.08680	65.63734			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	89.30839	99.30957	89.09190			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	86.79753	99.14082	86.59338			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	80.95461	98.70105	80.77778			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	71.87350	97.83334	71.73531			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	42.90787	100.00000	42.58580			0.00	0	120,000,000.00
MBC16 On	24/10/2012	Spot Bond			99.81806	97.85905	99.81806	97.59786			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	81.63380	99.92980	81.45644			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	37.80945	99.92873	37.71791			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	60.93742	100.85528	60.78866			0.00	0	2,500,000.00
MBF025 On	26/05/2014	Spot Bond			100.87824	28.85676	100.87824	28.78630			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.41909	100.00907	26.35509			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.15458	99.91959	16.53826			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	9.85679	100.16737	9.78351			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.84085	100.17350	1.83283			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	98.11126	100.00000	97.85509			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012 On	29/01/2013	Spot Bond			101.40172	98.22520	101.40172	97.96460			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	44.95820	101.42165	44.84791			0.00	0	0.00
MBP16U On	13/10/2012	Spot Bond			100.00000	81.43901	100.00000	81.43901			0.00	0	0.00
MBP17U On	23/11/2012	Spot Bond			100.00000	92.07737	100.00000	91.84945			0.00	0	0.00
MBP18U On	28/01/2014	Spot Bond			100.00000	45.47865	100.00000	45.36848			0.00	0	0.00
MBP19U On	18/02/2013	Spot Bond			100.00000	93.53525	100.00000	93.30199			0.00	0	0.00
MBP20U On	17/02/2014	Spot Bond			100.00000	43.20852	100.00000	43.10384			0.00	0	0.00
MBP21U On	11/04/2014	Spot Bond			100.00000	37.71030	100.00000	37.61895			0.00	0	0.00
MBP22U On	09/09/2014	Spot Bond			100.00000	22.96323	100.00000	22.90699			0.00	0	0.00
MBP23U On	13/02/2015	Spot Bond			100.00000	22.72958	100.00000	22.67451			0.00	0	0.00
MBP24U On	22/03/2016	Spot Bond			100.00000	5.83080	100.00000	5.81652			0.00	0	0.00
MBP25U On	22/03/2015	Spot Bond			100.00000	14.23536	100.00000	14.20050			0.00	0	0.00
MBSA01 On	16/04/2019	Spot Bond			106.46019	8.84320	106.46019	8.82261			0.00	0	9,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	87.53180	100.46941	87.32452			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.07955	100.55268	21.02766			0.00	0	0.00
MEFSA1 On	05/10/2014	Spot Bond			100.10089	25.41446	100.10089	25.35786			0.00	0	0.00
MEFSA2 On	05/10/2014	Spot Bond			100.10166	25.45532	100.10166	25.39863			0.00	0	0.00
MEFSA3 On	05/10/2016	Spot Bond			100.10553	10.50595	100.10553	10.48255			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.55408	102.05054	9.53270			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.43040	102.14122	9.40927			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.43340	100.13874	12.40570			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.02009	102.46074	11.99310			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.34153	102.63527	12.31378			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.25698	109.14290	25.19695			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	11.90859	100.35527	11.87934			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.08845	100.36949	7.07103			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.29288	108.22148	10.26582			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.49823	105.26282	16.45973			0.00	0	25,917,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	15.90099	100.76354	18.08858			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.16898	106.38091	13.13833			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	60.60823	100.73012	60.45882			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	12.79644	106.29569	12.76667			0.00	0	8,080,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	31.51447	109.35704	31.43985			0.00	0	5,748,000.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.23426	108.68196	19.18895			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	12.66638	112.43670	12.63571			0.00	0	4,167,000.00
MTN05 On	28/10/2013	Spot Bond			105.38322	49.62178	105.38322	49.50714			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC10On	06/12/2012	Spot Bond			99.21764	87.82462	99.21764	87.61545			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			98.63643	80.08856	98.63643	79.91560			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			97.71856	70.67292	97.71856	70.53945			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.74404	100.00000	6.72771			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11539	100.00000	0.11511			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	7.06413	100.00000	7.04701			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	7.15142	100.00000	7.13410			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.89771	6.57188	100.89771	6.55583			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.90718	6.64060	100.90718	6.62439			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.92303	6.75510	100.92303	6.73860			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.93092	6.81234	100.93092	6.79569			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.94038	6.88102	100.94038	6.86421			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.96406	7.05267	100.96406	7.03543			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.97993	7.16706	100.97993	7.14953			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.99728	7.29285	100.99728	7.27503			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			101.01305	7.40718	101.01305	7.38907			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			101.02081	7.46434	101.02081	7.44610			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			101.11573	8.14957	101.11573	8.12963			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			101.22620	8.94764	101.22620	8.92573			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11539	100.00000	0.11511			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11539	100.00000	0.11511			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	29.75625	101.70052	31.17955			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	22.30017	101.25975	22.24554			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	21.19591	100.87403	21.14415			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.53465	101.31348	9.51129		7,091,943,600.00		70,000	47,500.00
NBK14B	On	27/08/2015			100.75760	17.66910	100.75760	17.59092			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	9.88231	100.79541	9.83856			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.20180	110.77590	17.15996			0.00	0	14,170,000.00
NBK2B	On	15/09/2015			101.00801	16.19473	101.00801	16.15471			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	10.68813	118.84122	10.66063			0.00	0	6,772,000.00
NBK4	On	28/10/2024			30.23292	4.16475	30.23292	4.16175			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	65.51966	102.03598	65.35805		1,224,431,760,000.00		12,000,000	3,000,000.00
NBK6A	On	19/04/2015			111.25692	23.37104	111.25692	23.31462			0.00	0	10,400,000.00
NBK6B	On	19/04/2015			101.70058	16.71003	101.70058	16.66894			0.00	0	0.00
NBK7B	On	19/04/2020			101.79234	7.63508	101.79234	7.61628			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	36.32996	103.06649	36.24663			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014	Spot Bond			100.27352	38.83510	100.27352	38.73976			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	13.91124	107.67718	13.87817			0.00	0	9,748,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.08470	100.28219	12.05503			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	76.95925	117.77042	76.78987			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	97.84759	101.18874	97.58504			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	88.97356	100.66622	88.75896			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.43799	100.00000	27.38593			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.65702	100.00000	34.59128			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.81133	100.00000	24.76439			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	21.91363	100.88001	21.86012			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	87.84179	100.53804	87.63268			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	85.23395	100.29682	85.03753			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	85.02580	100.27583	84.83034			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	85.02580	100.27583	84.83034			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	85.02580	100.27583	84.83034			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	20.50392	100.26098	20.45413			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.01676	20.00029	100.01676	19.95183			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.07614	99.92572	20.02753			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.47949	100.72872	16.43885			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.27618	78.84167	16.25035			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	12.85297	100.68736	12.82130			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.54707	101.44317	12.51627			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.10287	101.58167	13.07069			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.12630	101.36186	14.09167			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.21095	99.92294	11.18380			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	100.26353	100.00000	100.08544			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.33769	74.70107	13.31732			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	60.54825	100.71896	60.40062			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	39.83598	100.42509	39.75593			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	39.76792	100.41859	39.68802			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.29884	100.13494	15.23150			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.11524	101.09351	11.06592			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	1.89681	100.28784	1.88786			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	9.54605	100.21716	9.49944			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On	09/10/2017			100.00000	2.32938	100.00000	2.31189			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.56635	108.64353	17.52430			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	87.27500	100.43443	87.06888			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	90.05933	103.93706	89.84030			0.00	0	0.00
NED6	On	20/09/2013			103.85854	51.70778	103.85854	51.58844			0.00	0	0.00
NED8	On	08/02/2014			105.20960	40.09424	105.20960	40.00224			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00389	7.07538	100.00389	7.05824			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	18.38748	122.15519	18.33991		1,710,172,660,000.00	14,000,000	7,000,000.00	
NEDH1B	On	20/11/2018			109.62449	10.66162	109.62449	10.63359			0.00	0	0.00
NET41	On	16/02/2013			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
NHM001	On	04/09/2015			100.87482	10.41649	100.87482	10.36985			0.00	0	0.00
NILB10	On	08/12/2016			154.74879	5.61007	154.74879	5.59194			0.00	0	0.00
NMP20N	On	24/07/2020			110.78287	10.41807	110.78287	10.39314			0.00	0	0.00
NQ1A10	On	22/05/2020			112.47442	10.80754	112.47442	10.77847			0.00	0	0.00
NQ1A11	On	22/05/2016			100.87478	10.84721	100.87478	10.82072			0.00	0	0.00
NQ1A12	On	22/05/2014			100.84223	29.17919	100.84223	29.10797			0.00	0	0.00
NQ1A14	On	22/05/2013			100.77827	61.41354	100.77827	61.26372			0.00	0	0.00
NQ1A15	On	22/05/2015			100.82862	15.63520	100.82862	15.58603			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10 On	22/05/2020	Spot Bond			114.30671	10.85602	114.30671	10.82641			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	29.46955	100.88848	29.39760			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	61.59978	100.82727	61.44945			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	15.80370	100.85447	15.75400			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.22849	112.37668	11.19831			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	29.81099	100.94287	29.73818			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	61.84806	100.89257	61.69704			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.11395	100.90208	16.06324			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	92.32253	100.00000	92.09344			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	61.88427	100.90209	61.73314			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	92.45872	100.00000	92.22930			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	62.09968	100.92679	61.94799			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	92.52682	100.00000	92.29722			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	62.34959	101.02443	62.19715			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	62.68549	101.11272	62.53212			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.51498	101.14634	9.49169			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.33600	101.06357	12.30584			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	49.14182	133.37761	49.00042			0.00	0	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014 On	30/04/2014	Spot Bond			112.65666	37.77114	112.65666	37.67954			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.14134	127.61916	14.10326			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	14.65138	133.90446	14.61063			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	5.87485	166.40319	5.85483			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	13.57353	132.37089	13.53591			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	66.17595	99.96864	66.01568			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	31.34638	99.87889	31.27052			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	31.21293	99.88231	31.13740			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.24709	101.83987	11.21940			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	22.50293	101.27473	22.44780			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	65.30639	101.19990	67.70879			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	17.64851	101.37662	20.66216			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.38080	100.00000	12.35081			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.42714	100.00000	12.39704			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.45494	100.00000	12.42477			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.12222	100.00000	13.09043			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.86364	100.00000	13.83006			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On	18/10/2015			Spot Bond	100.00000	18.49751	100.00000	18.45269		0.00	0	0.00
OML01	On	27/10/2015			Spot Bond	110.62267	18.57573	110.62267	18.53109	3,982,416,120,000.00	36,000,000	108,997,000.00	
OTCA05	On	30/04/2013			Spot Bond	101.46154	65.65018	101.46154	65.48907		0.00	0	0.00
OTCA06	On	30/04/2014			Spot Bond	101.50084	31.98124	101.50084	31.90273		0.00	0	0.00
OTCA07	On	30/04/2013			Spot Bond	101.43206	65.57027	101.43206	65.40938		0.00	0	45,000,000.00
OTCA08	On	30/04/2014			Spot Bond	101.45171	31.76128	101.45171	31.68335		0.00	0	0.00
OTCA10	On	30/04/2017			Spot Bond	108.95552	12.47111	108.95552	12.43849		0.00	0	0.00
OTCA1U	On	31/10/2012			Spot Bond	100.00000	98.36486	100.00000	98.10668		0.00	0	0.00
OTCA2U	On	31/07/2016			Spot Bond	100.00000	5.47836	100.00000	5.45427		0.00	0	0.00
OTCB1U	On	31/10/2012			Spot Bond	100.00000	98.76108	100.00000	98.50186		0.00	0	0.00
PBET01	On	13/09/2015			Spot Bond	109.71000	11.59366	109.71000	11.57016		0.00	0	0.00
PCF03	On	06/04/2015			Spot Bond	100.00000	21.36208	100.00000	21.31033		0.00	0	0.00
PCF03U	On	02/03/2016			Spot Bond	100.00000	6.12389	100.00000	6.10889		0.00	0	0.00
PMM02	On	13/06/2013			Spot Bond	100.48296	58.64212	100.48296	58.45625		0.00	0	0.00
PMM04	On	25/01/2013			Spot Bond	98.38076	78.60204	98.38076	78.43586		0.00	0	0.00
PNP03	On	21/02/2013			Spot Bond	100.00000	74.03651	100.00000	73.88664		0.00	0	0.00
PNP05	On	21/08/2013			Spot Bond	100.00000	53.98821	100.00000	53.86839		0.00	0	0.00
PNP06	On	21/11/2012			Spot Bond	100.73845	93.36582	100.73845	93.13201		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.42050	27.86516	100.42050	27.79667			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	89.70541	103.78737	89.48804			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	87.04384	100.37625	86.83885			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	58.06648	100.37300	57.92380			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.39251	58.21837	100.39251	58.07529			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.41791	58.41579	100.41791	58.27218			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.38925	87.08516	100.38925	86.88006			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.43155	28.00613	100.43155	27.93728			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			103.92808	89.88200	103.92808	89.66394			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.42500	58.47148	100.42500	58.32773			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.42441	58.73985	100.42441	58.59544			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.41200	87.15746	100.41200	86.95215			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.45623	28.32119	100.45623	28.25154			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.48342	58.92698	100.48342	58.78204			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.47042	87.34339	100.47042	87.13754			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.48350	28.66931	100.48350	28.59879			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.53526	59.33175	100.53526	59.18575			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			101.01119	42.75553	101.01119	42.65102			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On	15/09/2014	Spot Bond			115.36704	34.13423	115.36704	33.98825			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.00371	90.32933	23.95433			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.14289	36.97373	1.14183			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			5.41000	122.68799	5.38000	122.76050		123,002,502,111,340.00	736,137,174	22,497,856,288.00	
R158	On	15/09/2015	Spot Bond			122.26482	24.92042	122.26482	24.80948			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.55952	85.50505	12.53484			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	20.59916	128.79704	20.50413			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	6.92818	81.26980	6.91514			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	57.33891	106.08559	57.20645			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.74500	126.79517	7.68000	127.41449		76,847,541,814,875.00	922,213,275	9,678,694,312.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.07459	34.66514	1.07365			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.02739	32.55096	1.02655			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.73952	108.41051	212.71395	108.08546		800,480,523,131.52	3,762,726	1,223,610,000.00	
R197	On	07/12/2023	Spot Bond			1.23000	278.19047	1.23000	278.15213		51,177,126,600.00	41,607,420	191,292,150.00	
R201	On	21/12/2014	Spot Bond			4.88500	110.68756	4.84000	110.76985		7,853,423,008,000.00	607,660,800	2,117,057,456.00	
R202	On	07/12/2033	Spot Bond			1.93000	205.31906	1.90000	206.25212		21,166,310,000.00	10,967,000	1,156,919,318.00	
R2023	On	28/02/2023	Spot Bond			7.22500	104.75821	7.22500	104.73768		24,844,607,500,000.00	438,700,000	5,183,550,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			5.94000	110.41959	5.93500	110.42403			20,550,885,300,000.00	459,745,000	7,814,189,312.00
R204	On	21/12/2018	Spot Bond			6.24000	111.45526	6.23000	111.48997			20,349,591,019,680.00	261,152,407	6,219,164,351.00
R2048	On	28/02/2048	Spot Bond			99.20808	9.77061	99.20808	9.74889			58,334,351,040,000.00	588,000,000	762,800,000.00
R205	On	31/03/2014	Spot Bond			100.00000	37.94367	100.00000	37.85175			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.03500	104.82797	5.00500	104.85054			12,526,067,965,000.00	487,799,000	2,020,207,686.00
R207	On	15/01/2020	Spot Bond			6.60000	105.51433	6.59000	105.55393			21,327,592,440,000.00	231,453,400	7,123,136,617.00
R208	On	31/03/2021	Spot Bond			6.78500	100.06978	6.77500	100.11495			59,834,433,019,860.00	818,634,196	10,141,685,168.00
R209	On	31/03/2036	Spot Bond			8.53000	77.30796	8.46000	77.86954			12,370,868,781,000.00	450,277,700	9,568,409,871.00
R210	On	31/03/2028	Spot Bond			1.50800	159.50141	1.50800	159.47821			106,366,780,000.00	70,535,000	59,672,000.00
R211	On	31/01/2017	Spot Bond			0.35000	122.83238	0.25000	123.32095			88,463,550,000.00	252,753,000	1,348,139,917.00
R212	On	31/01/2022	Spot Bond			1.20000	127.58591	1.20000	127.56845			254,989,200,000.00	212,491,000	1,334,281,000.00
R213	On	28/02/2031	Spot Bond			8.32500	88.51651	8.26500	89.00709			28,725,538,207,500.00	450,515,100	4,454,246,146.00
R214	On	28/02/2041	Spot Bond			77.73332	9.08964	77.73332	9.07316			83,041,106,556,240.00	068,282,000	4,997,078,500.00
R223C	On	15/03/2013	Spot Bond			98.10852	71.26640	98.10852	71.13015			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	48.90017	95.74929	48.79460			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	33.82171	93.40448	33.75017			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	23.78911	91.01110	23.73987			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.33890	87.49080	17.30417			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			85.50505	12.55952	85.50505	12.53484			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.23819	83.47163	9.22040			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	6.92818	81.26980	6.91514			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	84.77032	99.35642	84.57516			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	58.47499	96.68315	58.34912			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.18878	94.26296	40.10406			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.05573	91.92899	27.99781			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	19.85337	89.76971	19.81318			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.58308	86.42385	14.55449			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.63942	84.45562	10.61896			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	7.90918	82.31050	7.89430			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.00640	79.97373	5.99537			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	4.97867	75.56089	4.96995			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	3.95729	73.15412	3.95055			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.31789	69.91580	3.31246			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.70535	67.83418	2.70104			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.23372	65.82731	2.23025			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.87102	63.84766	1.86819			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			60.09257	1.76759	60.09257	1.76505			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.52893	58.22853	1.52680			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.43153	55.42223	1.42962			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.26773	53.71567	1.26608			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.13292	52.07678	1.13149			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.02115	50.50256	1.01990			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.92384	49.04085	0.92274			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.84167	47.63992	0.84068			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.30187	40.84619	1.30055			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.23962	39.49703	1.23840			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.18712	38.20719	1.18599			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.14289	36.97373	1.14183			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.10571	35.79392	1.10472			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.07459	34.66514	1.07365			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.04871	33.58493	1.04782			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.02739	32.55096	1.02655			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.14570	100.64880	42.04189			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	55.06840	99.92574	54.93508			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03On	15/07/2016	Spot Bond			99.90770	12.51451	99.90770	12.48422			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.96576	17.08462	100.96576	17.03084			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	2.51111	100.00000	2.50007			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.56581	88.44809	100.56581	88.23595			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	60.03666	100.63344	59.84612			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	60.04077	100.61948	59.85024			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	52.94216	100.62865	52.70558			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	19.71272	100.22952	19.66434			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	72.13999	100.00000	72.04750			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	87.68848	100.48281	87.47731			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			101.51014	99.72266	101.51014	99.44686			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	22.08906	101.67229	22.03475			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.85237	5.87500	103.83598			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	95.04060	100.84394	94.79811			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	18.70752	100.93776	18.62463			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	81.06630	100.29264	80.88613			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	38.67118	100.11180	38.38068			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	28.80462	100.68733	28.73364			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			101.03586	90.93530	101.03586	90.71146			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	91.07254	101.10798	90.84822			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	24.52573	102.70350	24.46488			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	12.86116	100.28309	12.83563			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	13.63438	102.22019	13.60069			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	15.56204	101.97649	15.52368			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	15.56204	101.97649	15.52368			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	48.82203	99.90414	68.99264			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	61.27354	100.99069	61.00190			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	56.27530	100.58819	56.02390			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	36.99026	100.00000	36.71262			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.20437	100.38461	4.18562			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.36549	100.43152	0.36386			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	42.22215	100.88031	42.11793			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.12506	100.00000	37.05156			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	22.85390	101.00223	22.79804			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.21844	5.25000	101.20418			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.66078	100.00000	0.65916			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.59609	100.00000	3.58737			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	99.13793	100.00000	98.92473			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.04994	109.50878	9.02838			0.00	0	5,987,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.83218	105.69036	7.81672			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	92.72827	100.82812	92.49470			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.34628	117.11129	15.30788			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.50531	100.96377	10.47964			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.23936	109.76738	13.20774			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	6.87425	101.55586	6.85736			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.71766	100.47716	7.69869		401,908,640,000.00	0.00	4,000,000	2,000,000.00
SBK17	On	31/07/2024	Spot Bond			101.44951	7.93569	101.44951	7.91032			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	21.59442	110.28697	21.54293			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	69.95808	101.21158	69.82796			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.36357	101.86258	9.34241			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	32.26675	127.67688	32.17599			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	35.78522	159.66556	35.66939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			152.98792	59.85739	152.98792	59.70980			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.32908	117.95662	18.28219			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.24817	118.36117	18.20136			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.20780	118.56412	18.16103			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	63.48833	143.82678	63.33302			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.06390	103.68838	10.04070			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.29148	118.14423	18.24463			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.27126	118.24540	18.22443			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	52.54552	211.65251	52.39073			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	70.88630	100.00000	70.75306			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.33731	100.42831	8.31682			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	29.85391	99.21990	29.78130			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	28.98325	100.36654	28.91203			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.45143	100.15186	10.42608			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	56.60249	100.16711	56.46517			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	43.72403	100.00000	43.61811			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.13712	107.02647	10.11313			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	43.33287	101.09831	43.22687			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			101.18390	9.99189	101.18390	11.50661			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.53157	100.29283	7.51308			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.99441	100.00000	0.99220			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.77429	100.30374	7.75519			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.03003	112.35030	12.00076			0.00	0	2,000,000.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.41756	107.31305	13.38628			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.56621	101.14300	7.54236			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.05602	100.81390	21.00464			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.24301	100.85958	8.21708			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	7.91592	100.88565	7.89659			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.19913	107.86744	9.18379			0.00	0	3,420,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.24878	100.17939	11.22398			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	11.84985	102.91713	11.82315			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	72.65736	102.48454	72.51714			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.28496	118.34171	15.24641			0.00	0	4,184,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	62.59098	120.99445	62.42375			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.79577	265.12288	3.77831			0.00	0	500,000.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.29685	119.59470	4.28592			0.00	0	21,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			112.58000	9.84123	112.58000	9.81444			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	87.72272	100.00000	87.53285			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.42965	100.00000	2.42370			0.00	0	0.00
SHI02	On	01/10/2021			82.63494	0.20925	82.63494	0.20879			0.00	0	0.00
SHPCBL	On	03/04/2017			6.50000	100.15323	6.50000	100.14143			0.00	0	0.00
SHS01	On	15/12/2016			100.49004	10.13621	100.49004	10.11127			0.00	0	0.00
SHS02	On	29/06/2013			100.22255	56.77230	100.22255	56.63297			0.00	0	0.00
SHS03	On	29/06/2015			100.24006	15.85835	100.24006	15.81944			0.00	0	0.00
SHS04	On	29/06/2017			100.37865	9.57617	100.37865	9.55263			0.00	0	0.00
SHS05	On	29/06/2017			104.63904	10.03452	104.63904	10.01813			0.00	0	682,000.00
SLI1	On	15/08/2013			104.53403	55.67562	104.53403	55.54854			0.00	0	0.00
SLI2	On	15/08/2016			110.17225	13.30553	110.17225	13.27384			0.00	0	8,200,000.00
SMF1	On	27/06/2013			104.99511	62.09305	104.99511	61.95003			0.00	0	0.00
SNT01	On	15/09/2017			102.86503	10.16825	102.86503	10.14497			0.00	0	20,200,000.00
SPDA1	On	21/08/2014			101.14731	29.32084	101.14731	29.24908			0.00	0	0.00
SPDA2	On	21/08/2016			100.91285	11.03206	100.91285	11.00511			0.00	0	0.00
SPDA3	On	21/08/2015			101.15213	16.17906	101.15213	16.13946			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.91985	8.90721	100.91985	8.88545			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	14.86178	110.58806	14.82608			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			99.95086	16.25724	99.95086	16.20650			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.12903	100.74418	10.10406			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.73912	100.29998	9.71521			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.54405	101.49647	7.52019			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	7.99073	89.26946	7.97455			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.02344	88.92846	8.00724			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	22.92096	107.77651	22.88255			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.38280	97.48656	9.36258			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.31262	100.44496	10.27995			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	9.95040	104.60347	9.92730			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.00687	119.58561	17.96029			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.63902	101.19280	2.62841			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	50.22108	100.00000	50.10963			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	50.10963	100.00000	49.99842			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	54.16168	100.00000	54.04148			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	54.16168	100.00000	54.04148			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN931	On	16/10/2012	Spot Bond			99.92175	66.68406	99.92175	99.72699			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			99.87528	99.18579	99.87528	98.91733			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			99.64354	94.82275	99.64354	94.57793			0.00	0	0.00
SYN936	On	13/11/2012	Spot Bond			99.53077	92.90638	99.53077	92.67160			0.00	0	0.00
SYN937	On	14/11/2012	Spot Bond			99.51589	92.67262	99.51589	92.43905			0.00	0	0.00
SYN938	On	16/11/2012	Spot Bond			99.48756	92.20871	99.48756	91.97754			0.00	0	0.00
SYN939	On	16/11/2012	Spot Bond			99.48776	92.20869	99.48776	91.97752			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			99.42961	91.29556	99.42961	91.06908			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			99.43109	91.29545	99.43109	91.06896			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.10042	92.16447	100.10042	91.93211			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			99.40185	90.84603	99.40185	90.62183			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			99.34562	90.62664	99.34562	90.40364			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			99.33096	89.74255	99.33096	89.52391			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			99.03221	85.40203	99.03221	85.20460			0.00	0	0.00
SYN948	On	19/10/2012	Spot Bond			99.88778	99.18569	99.88778	98.91719			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			99.30851	89.30849	99.30851	89.09201			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	16.87299	117.60842	16.83016			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	8.91752	104.75139	8.89691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	34.83448	100.00000	34.75781			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	36.51522	102.75446	36.43168			0.00	0	2,000,000.00
TFS100	On	22/01/2013	Spot Bond			98.53867	79.07829	98.53867	78.90983			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	76.66599	98.31078	76.50800			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	86.19194	99.10758	85.99069			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	71.46347	97.81910	71.32686			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	94.69194	100.94335	94.45011			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	81.98024	99.98492	81.80087			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	65.98433	99.89383	65.82463			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	16.70839	101.19250	16.66748			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.23352	107.95127	13.20251			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	89.12777	100.57712	88.91192			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	41.73548	100.87887	41.65219			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	43.00369	100.92142	42.86836			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	98.12138	99.83233	97.85875			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	6.77150	101.62026	6.75007			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	6.96387	101.66672	6.94182			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3	On	18/10/2038			102.00557	9.39041	102.00557	9.36940			0.00	0	0.00
TH10B1	On	18/10/2038			101.76658	7.37686	101.76658	7.35347			0.00	0	0.00
TH10C1	On	18/10/2038			101.98019	8.25774	101.98019	8.23151			0.00	0	0.00
TH10D1	On	18/10/2038			102.86169	11.85726	102.86169	11.81933			0.00	0	0.00
TH7A2A	On	18/10/2012			101.43985	99.44724	101.43985	99.17314			0.00	0	0.00
TH9A10	On	18/07/2016			101.66078	10.81240	101.66078	10.78582			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
THE7A3	On	18/10/2012			102.32811	101.89368	102.32811	101.61040			0.00	0	20,000.00
THE7B	On	18/10/2012			101.56777	99.44654	101.56777	99.17211			0.00	0	0.00
THE7C	On	18/10/2012			101.82358	99.44516	101.82358	99.17004			0.00	0	0.00
THE8A1	On	18/04/2036			101.48088	6.20214	101.48088	6.18691			0.00	0	0.00
THE8A2	On	18/04/2036			101.58542	6.63654	101.58542	6.62023			0.00	0	0.00
THE8A3	On	18/04/2036			105.94334	6.64407	105.94334	6.62713			0.00	0	0.00
THE8B1	On	18/04/2036			101.79445	7.50264	101.79445	7.48417			0.00	0	0.00
THE8C1	On	18/04/2036			101.88733	7.88642	101.88733	7.86700			0.00	0	0.00
THE8D1	On	18/04/2036			102.87096	11.91189	102.87096	11.88230			0.00	0	0.00
THE9A1	On	18/07/2016			101.59334	10.55205	101.59334	10.52613			0.00	0	0.00
THE9A2	On	18/01/2016			101.62589	12.90951	101.62589	12.87779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On	18/07/2016	Spot Bond			101.64915	10.76754	101.64915	10.74107			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			101.62589	6.78075	101.62589	6.76409			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			101.64915	6.87709	101.64915	6.86018			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			101.66078	6.92524	101.66078	6.90822			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			101.61194	10.62390	101.61194	10.59780			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	10.76754	101.64915	10.74107			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	11.26057	101.77704	11.23286			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.40615	101.77704	7.38793			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	11.26057	101.77704	11.23286			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	11.97582	101.96303	11.94629			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.36467	102.00952	8.34404			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	11.93118	101.95141	11.90178		2,446,833,840,000.00	24,000,000	12,000,000.00	
THE9D1	On	18/07/2016	Spot Bond			102.88090	15.47467	102.88090	15.43622			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	12.15532	102.93896	12.12509			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	15.60647	102.91574	15.56769			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	38.39115	100.16956	38.29800			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	24.65898	115.34604	24.59769			0.00	0	3,882,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.10963	98.42479	10.09072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			113.10271	12.89775	113.10271	12.86637			8,369,600,540,000.00	74,000,000	994,000,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	9.89808	114.87864	9.87329			755,901,451,200.00	6,580,000	305,140,000.00
TN23	On	06/11/2023	Spot Bond			120.75839	13.59331	120.75839	13.55846			1,207,583,900,000.00	10,000,000	98,000,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.29304	105.49834	10.26937			0.00	0	187,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.25806	103.04013	12.23041			0.00	0	11,800,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.23218	100.87844	8.19318			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.42467	100.89915	8.38475			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	8.66843	100.92536	8.62735			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	8.69407	100.92812	8.65287			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	9.89850	101.05768	9.85153			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	16.80185	101.32571	16.72196			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	18.50269	100.00000	18.35417			200,000,000,000.00	2,000,000	1,400,000,000.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	9.58239	100.00000	9.50547			6,800,000,000,000.00	68,000,000	1,000,000,000.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.21144	100.00000	8.14553			20,000,000,000,000.00	200,000,000	800,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.59925	10.00000	99.57259			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.60921	9.75000	99.58321			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.62010	100.00000	9.59529			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	55.39951	100.00000	55.29441			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	72.48217	97.58601	72.34198			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			99.88945	99.45564	99.88945	99.18568			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	69.16011	96.66726	69.03207			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	89.31580	99.23248	89.09945			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	82.39522	98.71758	82.21201			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	61.78441	99.76004	61.66740			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	76.50699	98.31631	76.34965			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.44518	114.88602	10.41903			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			104.60170	95.40244	104.60170	95.15525			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	31.43942	99.85679	31.36337			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	11.82171	99.84614	11.79312			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	20.90684	100.02475	20.85618			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.62968	107.51485	11.60208			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	95.74176	100.00000	95.49501			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	44.42868	100.00000	44.32105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	95.77124	100.00000	95.52441			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.67871	100.00000	44.56556			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	95.87734	100.00000	95.63024			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.90673	100.00000	44.79794			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	16.64152	101.12514	16.58906			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.14235	101.16690	11.10720			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	8.76085	101.16870	8.73322			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	77.14275	100.00000	76.98878			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	89.40200	100.62384	89.18220			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.65654	142.66000	7.63797			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	16.97451	125.92352	16.92952		26,066,168,640.00	0.00	207,000	66,737,000.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.48583	235.74310	5.46208			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.55148	110.71509	20.50233			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.74016	112.63018	12.70927			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.37883	114.13989	11.35094			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.36125	112.54320	11.33372			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.32011	112.28516	11.29273			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	50.50925	95.75673	50.40019			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			94.53097	41.92391	94.53097	41.83533			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.33196	86.34739	14.30403			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	32.89063	92.99863	32.82169			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.53379	91.84060	27.47730			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	11.84180	85.12782	11.81887			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.65439	90.00797	20.61272			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.30746	86.33473	14.27958			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.01625	64.79116	2.01313			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.80759	100.00000	6.79467			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02741	100.00000	0.02736			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.80759	100.00000	6.79467			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.24035	100.00000	18.20575			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.66079	100.00000	18.62539			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.49399	100.00000	17.46080			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.58808	100.00000	16.55661			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.69925	100.00000	15.66946			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.69925	100.00000	15.66946			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.92901	100.00000	13.90258			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.92901	100.00000	13.90258			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.74270	100.00000	11.72048			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.78028	100.00000	8.76362			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.29404	100.00000	8.27831			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.97774	100.00000	6.96450			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									655,213,524,573,027.00	,306,549,198	108,022,414,242.00
Grand Total:									5,213,764,527,206.00	106,693,631	08,024,034,782.00