



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/10/2012

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			8.70450	8.70450	8.70130	8.70130		15.35	110,547,150.00	12,700	313,883.00
\$ / R	On	14/12/2012	7.80	Call			907.84920	0.90785	909.985	14.85	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			6.54920	0.00655	5.485	14.85	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			764.04750	0.76405	765.284	14.42	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			12.74750	0.01275	10.784	14.42	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			717.41220	0.71741	718.200	14.35	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			16.11220	0.01611	13.700	14.35	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			5.11770	0.00512	4.497	27.59	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,403.81770	2.40382	2,399.997	27.59	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			76.56300	0.07656	71.062	18.31	0.00	0	9,250.00
\$ / R	On	14/12/2012	9.25	Put			625.26300	0.62526	616.562	18.31	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			49.73430	0.04973	45.648	19.78	0.00	0	1,300.00
\$ / R	On	14/12/2012	9.50	Put			848.43430	0.84843	841.148	19.78	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			13.06850	0.01307	11.655	24.62	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,711.76850	1.71177	1,707.155	24.62	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			100.96390	0.10096	94.562	17.46	0.00	0	1,540.00
\$ / R	On	14/12/2012	9.10	Put			499.66390	0.49966	490.062	17.46	0.00	0	0.00
\$ / R	On	14/12/2012	9.20	Call			83.77680	0.08378	77.972	18.02	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			582.47680	0.58248	573.472	18.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			79.36040	0.07936	73.738	18.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			608.06040	0.60806	599.238	18.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			148.54730	0.14855	141.178	16.40	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			347.24730	0.34725	336.678	16.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			122.39260	0.12239	115.452	16.93	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			421.09260	0.42109	410.952	16.93	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			120.05080	0.12005	113.161	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			428.75080	0.42875	418.661	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			198.56180	0.19856	190.907	15.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			247.26180	0.24726	236.407	15.61	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			180.30140	0.18030	172.679	15.88	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			279.00140	0.27900	268.179	15.88	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			173.45920	0.17346	165.870	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			292.15920	0.29216	281.370	15.98	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			324.01180	0.32401	318.153	14.84	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			122.71180	0.12271	113.653	14.84	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			267.43420	0.26743	260.544	15.09	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			166.13420	0.16613	156.044	15.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			218.56200	0.21856	210.950	15.35	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			217.26200	0.21726	206.450	15.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			460.31430	0.46031	457.176	14.33	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			59.01430	0.05901	52.676	14.33	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			445.34640	0.44535	441.914	14.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			64.04640	0.06405	57.414	14.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			423.43240	0.42343	419.563	14.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			72.13240	0.07213	65.063	14.46	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			671.49770	0.67150	671.770	14.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			20.19770	0.02020	17.270	14.28	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			626.41400	0.62641	626.104	14.21	0.00	0	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			25.11400	0.02511	21.604	14.21	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			498.94660	0.49895	496.547	14.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			47.64660	0.04765	42.047	14.20	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.81720	8.81720	8.81420	8.81420		16.35	2,953,762.00	335	40,076.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			105.67740	0.10568	99.204	21.63	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,491.47740	1.49148	1,482.004	21.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			81.28110	0.08128	76.112	22.93	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,817.08110	1.81708	1,808.912	22.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			65.45390	0.06545	61.084	23.95	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,101.25390	2.10125	2,093.884	23.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			223.38490	0.22338	212.853	18.42	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			759.18490	0.75918	745.653	18.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			184.98890	0.18499	175.452	19.19	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			920.78890	0.92079	908.252	19.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			124.35600	0.12436	117.018	20.88	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,310.15600	1.31016	1,299.818	20.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			369.34270	0.36934	357.308	16.54	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			405.14270	0.40514	390.108	16.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			316.60940	0.31661	304.776	17.10	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			502.40940	0.50241	487.576	17.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			286.02590	0.28603	274.469	17.47	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			571.82590	0.57183	557.269	17.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			805.01770	0.80502	799.750	14.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			90.81770	0.09082	82.550	14.88	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			533.05470	0.53305	522.797	15.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			218.85470	0.21885	205.597	15.41	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			410.06950	0.41007	398.227	16.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			345.86950	0.34587	331.027	16.20	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			885.17340	0.88517	881.244	14.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			70.97340	0.07097	64.044	14.86	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			8.91570	8.91570	8.91270	8.91270		16.97	80,241.30	9	13,478.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			565.22350	0.56522	556.176	16.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			402.52350	0.40252	390.476	16.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			560.87870	0.56088	551.803	16.52	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			408.17870	0.40818	396.103	16.52	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			569.60760	0.56961	560.588	16.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			396.90760	0.39691	384.888	16.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.08330	9.08330	9.07830	9.07830		17.86	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			512.09850	0.51210	506.693	19.27	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,123.79850	1.12380	1,113.393	19.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			392.17910	0.39218	387.031	20.65	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,583.87910	1.58388	1,573.731	20.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,267.71230	1.26771	1,269.174	15.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			189.41230	0.18941	185.874	15.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			826.21600	0.82622	821.359	16.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			497.91600	0.49792	488.059	16.82	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			726.94440	0.72694	721.046	17.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			648.64440	0.64864	637.746	17.56	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.24370	9.24370	9.22900	9.22900		18.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,570.48180	1.57048	1,578.829	16.12	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			341.48180	0.34148	335.129	16.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91900	9.91900	9.86200	9.86200		19.57	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.70450	8.70450	8.70130	8.70130		15.35	0.00	0	1,250.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			45,951.41110	0.45951	45,634.653	14.24	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			5,821.41110	0.05821	5,184.653	14.24	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,243.74000	0.27244	26,561.612	15.04	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			16,113.74000	0.16114	15,111.612	15.04	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			18,030.13730	0.18030	17,267.899	15.88	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			27,900.13730	0.27900	26,817.899	15.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.81720	8.81720	8.81420	8.81420		16.35	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			43,691.12760	0.43691	42,534.890	16.01	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			31,271.12760	0.31271	29,814.890	16.01	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.91570	8.91570	8.91270	8.91270		16.97	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			56,087.87170	0.56088	55,180.288	16.52	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			40,817.87170	0.40818	39,610.288	16.52	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			56,960.76190	0.56961	56,058.842	16.45	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			39,690.76190	0.39691	38,488.842	16.45	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			56,522.34970	0.56522	55,617.553	16.48	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			40,252.34970	0.40252	39,047.554	16.48	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.94920	13.94920	14.03690	14.03690		13.12	17,171,465.20	1,231	14,261.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,791.24990	1.79125	1,703.232	15.21	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			4.34990	0.00435	4.032	15.21	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			731.07570	0.73108	647.418	12.28	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			64.17570	0.06418	68.218	12.28	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			594.10030	0.59410	514.732	12.54	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			107.20030	0.10720	115.532	12.54	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			492.36800	0.49237	417.863	12.76	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			155.46800	0.15547	168.663	12.76	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			349.69800	0.34970	285.453	13.12	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			262.79800	0.26280	286.253	13.12	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			244.72860	0.24473	195.897	13.87	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			407.82860	0.40783	446.697	13.87	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.12530	14.12530	14.21430	14.21430		14.04	1,695,036.00	120	5,090.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			460.13650	0.46014	406.249	14.60	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			645.83650	0.64584	680.949	14.60	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			896.29310	0.89629	817.443	13.01	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			211.99310	0.21199	222.143	13.01	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			790.34580	0.79035	715.521	13.29	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			276.04580	0.27605	290.221	13.29	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			678.56690	0.67857	609.037	13.63	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			364.26690	0.36427	383.737	13.63	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.27880	14.27880	14.36850	14.36850		14.57	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			967.01070	0.96701	894.660	13.72	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			388.51070	0.38851	405.860	13.72	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			961.50320	0.96150	889.370	13.73	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			393.00320	0.39300	410.570	13.73	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			956.02380	0.95602	884.109	13.75	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			397.52380	0.39752	415.308	13.75	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,414.10360	2.41410	2,324.601	14.46	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			45.60360	0.04560	45.801	14.46	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,514.12250	1.51412	1,427.893	13.13	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			145.62250	0.14562	149.093	13.13	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10970	0.10970	0.10980	0.10980		16.74	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			287.46070	0.00287	272.515	16.74	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			307.46070	0.00307	302.515	16.74	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11130	0.11130	0.11130	0.11130		18.06	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,145.41280	0.02145	2,143.118	17.62	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			15.41280	0.00015	13.118	17.62	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,243.03050	0.01243	1,234.604	17.34	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			113.03050	0.00113	104.604	17.34	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			592.56110	0.00593	578.407	18.06	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			462.56110	0.00463	448.407	18.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.35060	11.35060	11.39610	11.39610		13.54	227,012.00	20	73,544.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,897.55900	1.89756	1,852.058	18.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.45900	0.00146	1.458	18.14	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,549.12250	1.54912	1,503.682	16.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			3.02250	0.00302	3.082	16.28	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			205.86420	0.20586	182.799	14.03	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			309.76420	0.30976	332.199	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			517.72090	0.51772	479.232	12.88	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			71.62090	0.07162	78.631	12.88	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			480.91900	0.48092	443.451	12.96	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			84.81900	0.08482	92.851	12.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			412.07160	0.41207	376.854	13.12	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			115.97160	0.11597	126.254	13.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,104.85360	1.10485	1,060.128	14.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			8.75360	0.00875	9.528	14.12	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			1,008.33480	1.00833	963.774	13.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			12.23480	0.01223	13.174	13.82	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			621.61950	0.62162	579.460	12.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			45.51950	0.04552	48.860	12.66	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.50910	11.50910	11.55530	11.55530		14.42	3,452,730.00	300	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			746.58590	0.74659	709.139	13.24	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			161.28590	0.16129	170.039	13.24	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			164.54660	0.16455	152.113	17.48	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,249.24660	1.24925	1,283.013	17.48	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.64800	11.64800	11.69470	11.69470		14.83	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			775.12370	0.77512	741.634	13.90	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			320.42370	0.32042	333.633	13.90	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			769.77430	0.76977	736.420	13.92	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			325.07430	0.32507	338.420	13.92	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			764.45670	0.76446	731.239	13.94	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			329.75670	0.32976	343.239	13.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.88650	11.88650	11.93050	11.93050		15.27	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,117.00880	1.11701	1,084.782	13.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			386.50880	0.38651	398.282	13.94	0.00	0	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			111.40301	111.40301	111.40410	111.40410			445,612,040.00	4,000	3,967.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,414.10000	11.41410	11,413.010		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			11,404.10000	11.40410	11,403.010		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			11,394.10000	11.39410	11,393.010		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.26592	107.26592	107.26468	107.26468			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,274.68000	8.27468	8,275.920		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			8,264.68000	8.26468	8,265.920		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			8,254.68000	8.25468	8,255.920		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			114.69241	114.69241	114.11341	114.11341			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			10,123.41000	10.12341	10,702.410		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			10,113.41000	10.11341	10,692.410		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			10,103.41000	10.10341	10,682.410		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			474.93400	474.93400	474.05000	474.05000			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			481.75000	481.75000	480.85400	480.85400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.21000	423.21000	422.52900	422.52900			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			429.28400	429.28400	428.59300	428.59300			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			8.96550	8.96550	8.98930	8.98930		11.99	259,999.50	29	10,635.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			547.32190	0.54732	525.751	11.82	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			18.02190	0.01802	20.251	11.82	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			9.01630	9.01630	9.04010	9.04010		12.57	1,803,260.00	200	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			617.35540	0.61736	597.464	12.18	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			87.25540	0.08726	91.164	12.18	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.05970	9.05970	9.08330	9.08330			0.00	0	22.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			333.30000	0.33330	309.700		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			323.30000	0.32330	299.700		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			343.30000	0.34330	319.700		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			9.10590	9.10590	9.12970	9.12970		13.29	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			574.66610	0.57467	560.844	12.99	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			334.96610	0.33497	344.944	12.99	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			569.52550	0.56953	555.815	13.01	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			339.82550	0.33983	349.915	13.01	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			564.42280	0.56442	550.825	13.02	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			344.72280	0.34472	354.925	13.02	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.42920	9.42920	9.40350	9.40350		14.35	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.78160	8.78160	8.84730	8.84730		14.92	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			538.44310	0.53844	480.556	14.39	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			41.14310	0.04114	48.956	14.39	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.87610	8.87610	8.94140	8.94140		13.58	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			480.60390	0.48060	430.613	13.30	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			179.20390	0.17920	194.513	13.30	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			474.59220	0.47459	424.844	13.31	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			183.19220	0.18319	198.744	13.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			468.63390	0.46863	419.129	13.33	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			187.23390	0.18723	203.029	13.33	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.19250	0.19250	0.18950	0.18950			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.16180	0.16180	0.15070	0.15070			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01350	0.01350	0.01540	0.01540			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01470	0.01470	0.01320	0.01320			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.18520	0.18520	0.17310	0.17310			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00430	0.00430	0.00390	0.00390			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			0.17520	0.17520	0.16620	0.16620			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.19990	0.19990	0.18630	0.18630			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00430	0.00430	0.00390	0.00390			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.09780	0.09780	0.09010	0.09010			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.26110	0.26110	0.27480	0.27480			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.05570	0.05570	0.05540	0.05540			0.00	250	52,750.00
CF CAN/On	20/12/2012	Can-Do Future			7,125.00000	7,125.00000	7,125.00000	7,125.00000			0.00	20	20.00
CF CAN/On	20/12/2012	Can-Do Future			8,555.00000	8,555.00000	8,555.00000	8,555.00000			0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.38940	9.38940	9.43090	9.43090		14.31	0.00	0	75.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			451.23330	0.45123	415.228	13.34	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			60.33330	0.06033	65.828	13.34	0.00	0	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			9.52650	9.52650	9.56830	9.56830		15.42	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			603.37540	0.60338	570.815	14.40	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			175.07540	0.17508	184.315	14.40	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			597.26150	0.59726	564.884	14.43	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			178.96150	0.17896	188.384	14.43	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			591.19740	0.59120	559.007	14.46	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			182.89740	0.18290	192.507	14.46	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.65390	8.65390	8.65060	8.65060		14.98	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Call			249.69210	0.24969	248.734	14.84	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Put			29.09210	0.02909	24.834	14.84	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Call			241.91080	0.24191	240.692	14.84	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Put			31.31080	0.03131	26.792	14.84	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Call			234.25040	0.23425	232.767	14.85	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Put			33.65040	0.03365	28.867	14.85	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.60	Call			135.52460	0.13552	129.963	14.94	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.60	Put			84.92460	0.08492	76.063	14.94	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.70	Call			89.96050	0.08996	83.173	15.43	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.70	Put			139.36050	0.13936	129.273	15.43	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Call			73.35720	0.07336	66.692	15.89	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Put			172.75720	0.17276	162.792	15.89	0.00	0	0.00
DABG On	07/11/2012	Any day expiry			8.66000	8.66000	8.65670	8.65670		14.85	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Call			222.07370	0.22207	218.193	14.54	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Put			55.37370	0.05537	48.193	14.54	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Call			215.27690	0.21528	211.185	14.56	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Put			58.57690	0.05858	51.185	14.56	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.51	Call			208.60400	0.20860	204.304	14.58	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.51	Put			61.90400	0.06190	54.304	14.58	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.70	Call			108.22500	0.10822	101.495	15.25	0.00	0	15,000.00
DABG On	07/11/2012	Any day expiry	8.70	Put			151.52500	0.15152	141.495	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABK	On	19/10/2012	Any day expiry			8.62200	8.62200	8.64090	8.64090		13.25	0.00	3,000	0.00
DABK	On	19/10/2012	Any day expiry	8.64	Call			31.93230	0.03193	0.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.64	Put			31.03230	0.03103	18.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Call			26.76330	0.02676	0.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.65	Put			35.86330	0.03586	28.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Call			23.05850	0.02306	0.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.66	Put			42.15850	0.04216	38.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.85	Call			1.09370	0.00109	0.000	13.25	0.00	0	0.00
DABK	On	19/10/2012	Any day expiry	8.85	Put			210.19370	0.21019	228.000	13.25	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry			7.06520	7.06520	7.08620	7.08620		13.03	0.00	2,000	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Call			112.56560	0.11257	88.980	13.91	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Put			16.36560	0.01637	13.780	13.91	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Call			104.56690	0.10457	81.116	13.76	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Put			18.36690	0.01837	15.916	13.76	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Call			96.78120	0.09678	73.531	13.62	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Put			20.58120	0.02058	18.331	13.62	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.09	Call			44.13160	0.04413	29.358	13.72	0.00	0	4,000.00
DABL	On	23/10/2012	Any day expiry	7.09	Put			47.93160	0.04793	54.158	13.72	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.65150	8.65150	8.64820	8.64820		14.77	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,248.22690	1.24823	1,251.518	24.39	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.02690	0.00003	0.018	24.39	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			928.36570	0.92837	931.613	20.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.16570	0.00017	0.113	20.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			798.71420	0.79871	801.746	19.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.51420	0.00051	0.246	19.37	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			73.08120	0.07308	66.751	15.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			144.88120	0.14488	135.251	15.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			18.84150	0.01884	15.063	18.46	0.00	0	8,220.00

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	9.02	Put			390.64150	0.39064	383.563	18.46	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			649.95680	0.64996	652.117	17.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			1.75680	0.00176	0.617	17.61	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			409.20270	0.40920	405.513	15.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			11.00270	0.01100	4.013	15.20	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			191.38540	0.19139	180.053	14.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			53.18540	0.05319	38.553	14.92	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.68780	8.68780	8.68440	8.68440		15.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			172.73530	0.17274	165.202	15.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			208.33530	0.20834	197.402	15.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			86.34100	0.08634	80.301	17.11	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			421.94100	0.42194	412.501	17.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			838.47120	0.83847	841.029	14.73	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			4.07120	0.00407	3.229	14.73	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			693.85090	0.69385	695.618	14.46	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			9.45090	0.00945	7.818	14.46	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			279.61900	0.27962	274.662	14.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			105.21900	0.10522	96.862	14.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			966.63770	0.96664	969.753	15.62	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			2.23770	0.00224	1.953	15.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.72040	8.72040	8.71720	8.71720		15.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			240.78600	0.24079	233.076	15.40	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			243.58600	0.24359	232.676	15.40	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			144.08740	0.14409	136.994	16.89	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			446.88740	0.44689	436.594	16.89	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			878.82290	0.87882	880.401	14.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			11.62290	0.01162	10.001	14.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			739.56840	0.73957	739.906	14.28	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			22.36840	0.02237	19.505	14.28	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			347.86960	0.34787	341.765	14.78	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	8.51	Put			140.66960	0.14067	131.365	14.78	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,004.87140	1.00487	1,006.972	15.06	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			7.67140	0.00767	6.572	15.06	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.76210	8.76210	8.75910	8.75910		17.69	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			365.66870	0.36567	357.798	15.34	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			226.56870	0.22657	215.698	15.34	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			318.18920	0.31819	309.715	15.64	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			279.08920	0.27909	267.615	15.64	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			212.85590	0.21286	204.471	16.91	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			473.75590	0.47376	462.371	16.91	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			799.47870	0.79948	798.416	14.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			40.37870	0.04038	36.316	14.43	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			375.85350	0.37585	368.126	15.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			216.75350	0.21675	206.026	15.28	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			370.73100	0.37073	362.932	15.31	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			221.63100	0.22163	210.832	15.31	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			934.25730	0.93426	934.504	14.63	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			25.15730	0.02516	22.404	14.63	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.79420	8.79420	8.79120	8.79120		16.22	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			271.02770	0.27103	260.566	17.09	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			499.82770	0.49983	486.366	17.09	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			433.65550	0.43366	423.868	15.62	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			252.45550	0.25246	239.668	15.62	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			428.67470	0.42867	418.820	15.65	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			257.47470	0.25747	244.620	15.65	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			381.63510	0.38164	371.218	15.97	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			310.43510	0.31044	297.018	15.97	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			980.27680	0.98028	979.012	14.85	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			39.07680	0.03908	34.812	14.85	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			850.02360	0.85002	847.194	14.74	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
DAUS	On	26/02/2013	Any day expiry	8.00	Put			58.82360	0.05882	52.994	14.74	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			438.68980	0.43869	428.968	15.59	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			247.48980	0.24749	234.768	15.59	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.82630	8.82630	8.82330	8.82330		16.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			319.06380	0.31906	306.740	17.27	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			535.76380	0.53576	520.440	17.27	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			315.94470	0.31594	303.659	17.30	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			542.64470	0.54264	527.359	17.30	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			312.86160	0.31286	300.612	17.34	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			549.56160	0.54956	534.312	17.34	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			898.95420	0.89895	894.040	14.86	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			75.65420	0.07565	67.740	14.86	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			325.40460	0.32540	313.008	17.19	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			522.10460	0.52210	506.708	17.19	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.86170	8.86170	8.85870	8.85870		16.68	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			371.41200	0.37141	358.510	17.37	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			562.71200	0.56271	546.810	17.37	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			368.18750	0.36819	355.312	17.41	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			569.48750	0.56949	553.612	17.41	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			950.12350	0.95012	945.019	14.99	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			91.42350	0.09142	83.320	14.99	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			381.27760	0.38128	368.309	17.27	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			542.57760	0.54258	526.609	17.27	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			374.66830	0.37467	361.744	17.34	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			555.96830	0.55597	540.044	17.34	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.99276	109.99276	109.70778	109.70778			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,717.78000	3.71778	4,002.760		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			3,707.78000	3.70778	3,992.760		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			3,697.78000	3.69778	3,982.760		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			8.91832	87.73459	8.94949	87.47282			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,059.93000	2.05993	2,321.700		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			9.02259	88.96395	9.05483	88.69838			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			4,397.55000	4.39755	4,131.980		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			4,308.86000	4.30886	4,043.290		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			4,220.30000	4.22030	3,954.730		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			423.54900	423.54900	422.89900	422.89900			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			189,390.00000	18.93900	195,890.000		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			429.62700	429.62700	428.96800	428.96800			0.00	0	36.00
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			40,220.00000	4.02200	33,630.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			40,320.00000	4.03200	33,730.000		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			40,420.00000	4.04200	33,830.000		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
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			190.63700	190.63700	190.63800	190.63800			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			193.37300	193.37300	193.37400	193.37400			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			516.25500	516.25500	516.10500	516.10500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			523.51200	523.51200	523.35800	523.35800			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	21/11/2012	Jibar Tradeable Future			5.04000	94.96000	5.04000	94.96000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.90000	95.10000	4.89000	95.11000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.86000	95.14000	4.85000	95.15000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.79000	95.21000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.78000	95.22000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.76000	95.24000	4.77000	95.23000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.77000	95.23000	4.78000	95.22000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.84000	95.16000	4.85000	95.15000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.94000	95.06000	4.96000	95.04000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.07000	94.93000	5.09000	94.91000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.21000	94.79000	5.23000	94.77000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.35000	94.65000	5.38000	94.62000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2012			7.10390	7.10390	7.12530	7.12530		10.76	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Call			503.16480	0.50316	481.581	11.28	0.00	0	0.00
NZ\$ / R	On	14/12/2012	6.63	Put			7.86480	0.00786	7.681	11.28	0.00	0	0.00
NZ\$ / R	On	18/03/2013			7.15570	7.15570	7.17690	7.17690		12.45	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Call			398.01910	0.39802	376.256	12.15	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.89	Put			111.11910	0.11112	110.556	12.15	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Call			391.39860	0.39140	369.747	12.16	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.90	Put			114.49860	0.11450	114.047	12.16	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Call			384.84560	0.38485	363.309	12.17	0.00	0	0.00
NZ\$ / R	On	18/03/2013	6.91	Put			117.94560	0.11795	117.609	12.17	0.00	0	0.00
R023	On	01/11/2012			7.06411	106.38357	7.09497	106.15335			0.00	0	1,049.00
R023	On	01/11/2012	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.04	Put			410.54000	0.41054	180.320		0.00	0	0.00
R023	On	01/11/2012	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.05	Put			335.70000	0.33570	105.480		0.00	0	0.00
R023	On	01/11/2012	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	7.06	Put			260.93000	0.26093	30.710		0.00	0	0.00
R023	On	07/02/2013			7.13633	107.87424	7.16847	107.64054			0.00	0	0.00
R023	On	07/02/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.04	Put			938.19000	0.93819	704.490		0.00	0	0.00
R023	On	07/02/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.05	Put			864.77000	0.86477	631.070		0.00	0	0.00
R023	On	07/02/2013	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	7.06	Put			791.42000	0.79142	557.720		0.00	0	0.00
R023	On	02/05/2013			7.19628	105.26637	7.22952	105.02984			0.00	0	0.00
R023	On	02/05/2013	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.04	Put			1,357.96000	1.35796	1,121.430		0.00	0	0.00
R023	On	02/05/2013	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	7.05	Put			1,285.74000	1.28574	1,049.210		0.00	0	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	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,213.58000	1.21358	977.050		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.38234	123.15029	5.39268	123.11971		2.30	0.00	0	14,529.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,143.31000	1.14331	1,172.330	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			4.76000	0.00476	3.200	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,473.07000	2.47307	2,503.650	2.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.40403	124.87585	5.41571	124.84467		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,330.27000	2.33027	2,358.270	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			51.73000	0.05173	48.550	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.41529	119.58508	5.42831	119.55346		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			624.26000	0.62426	636.940	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			838.96000	0.83896	820.020	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			635.63000	0.63563	648.480	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			825.99000	0.82599	807.220	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			647.12000	0.64712	660.130	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			813.15000	0.81315	794.540	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			7.56002	129.19379	7.58090	128.98364		12.52	129,193,790.00	1,000	36,851.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,782.26000	2.78226	2,915.490	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			410.85000	0.41085	333.930	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,259.25000	4.25925	4,433.110	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			144.32000	0.14432	108.030	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,780.32000	8.78032	8,989.060	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			3.11000	0.00311	1.700	13.19	0.00	0	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	8.82	Call			11,627.51000	11.62751	11,837.580	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.13000	0.00013	0.050	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.63809	125.71413	7.65974	125.50093		13.51	37,714,239.00	300	1,350.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,709.16000	7.70916	7,858.040	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,447.43000	1.44743	1,383.110	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,763.29000	8.76329	8,922.310	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,141.61000	1.14161	1,087.430	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,994.21000	2.99421	3,074.020	13.38	3,074,020.00	1,000	500.00
R186	On	07/02/2013	Bond Future	7.50	Put			4,579.46000	4.57946	4,446.070	13.38	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			4,191.13000	4.19113	4,293.270	13.51	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,307.81000	3.30781	3,196.750	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,622.66000	5.62266	5,746.560	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,338.51000	2.33851	2,249.210	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,294.23000	1.29423	1,334.650	13.12	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,028.71000	8.02871	7,855.930	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,028.81000	2.02881	2,087.580	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,152.56000	6.15256	5,998.130	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.70735	127.23514	7.72969	127.01931		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,431.72000	3.43172	3,509.740	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,671.52000	6.67152	6,533.710	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,471.07000	3.47107	3,549.760	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,610.86000	6.61086	6,473.720	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,392.63000	3.39263	3,469.990	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,732.55000	6.73255	6,594.080	12.98	0.00	0	0.00
R186	On	07/11/2013	Bond Future			7.88717	125.22261	7.91124	125.00045		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			8,152.60000	8.15260	8,272.330	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			5,979.40000	5.97940	5,876.970	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			8,203.00000	8.20300	8,323.180	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			5,939.98000	5.93998	5,838.000	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			11,393.28000	11.39328	11,538.130	14.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2013	Bond Future	8.75	Put			3,995.40000	3.99540	3,918.090	14.28	0.00	0	14.00
R186	On	07/11/2013	Bond Future	8.14	Call			8,101.82000	8.10182	8,221.110	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,018.54000	6.01854	5,915.670	13.82	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.34601	213.34601	213.35133	213.35133			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			5,638.67000	5.63867	5,643.990		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			5,648.67000	5.64867	5,653.990		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			5,658.67000	5.65867	5,663.990		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			279.76010	279.76010	279.76231	279.76231			1,202,968,430.00	4,300	1,988.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,772.31000	12.77231	12,770.100		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			12,762.31000	12.76231	12,760.100		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			12,752.31000	12.75231	12,750.100		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			4.88796	110.98831	4.88233	111.00009		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			489.20000	0.48920	476.430	1.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			14.03000	0.01403	13.040	1.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future			4.83120	108.13525	4.82477	108.14704		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			501.63000	0.50163	492.770	1.43	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			217.41000	0.21741	220.340	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.76256	109.44354	4.75516	109.45545		1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			47.24000	0.04724	45.550	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,207.37000	1.20737	1,217.590	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			49.14000	0.04914	47.400	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,192.94000	1.19294	1,203.110	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			51.09000	0.05109	49.300	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,178.55000	1.17855	1,188.670	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/R20n	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			205.96488	205.96488	205.96231	205.96231			26,775,434.40	130	50,601.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,972.31000	13.97231	13,974.880		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			13,962.31000	13.96231	13,964.880		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,952.31000	13.95231	13,954.880		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			5.80509	111.39174	5.83577	111.25573		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,467.29000	4.46729	4,603.300	5.01	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000	5.01	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.84750	112.95253	5.88041	112.81442		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			532.63000	0.53263	571.710	4.41	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,971.53000	1.97153	1,872.500	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,672.31000	1.67231	1,756.860	4.55	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			714.70000	0.71470	661.140	4.55	0.00	0	3,254.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Call			3,375.23000	3.37523	3,492.560	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			205.39000	0.20539	184.610	4.73	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,429.77000	4.42977	4,556.930	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			94.66000	0.09466	83.710	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.88138	110.16257	5.91634	110.02284		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,396.06000	1.39606	1,463.250	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,461.34000	1.46134	1,388.800	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,416.22000	1.41622	1,484.040	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,441.54000	1.44154	1,369.630	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,376.06000	1.37606	1,442.640	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,481.32000	1.48132	1,408.170	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			6.10599	112.56126	6.14677	112.34388		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,534.98000	5.53498	5,752.350	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.01000	0.00001	0.000	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.15495	110.10811	6.19811	109.88753		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,543.00000	5.54300	5,744.930	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			140.53000	0.14053	121.880	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.19935	111.44027	6.24472	111.21702		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,125.43000	2.12543	2,239.830	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,903.17000	1.90317	1,794.320	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,151.75000	2.15175	2,267.010	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,880.48000	1.88048	1,772.490	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,178.23000	2.17823	2,294.350	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,857.98000	1.85798	1,750.850	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.00078	105.16579	5.01042	105.15454		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			107.29000	0.10729	111.170	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			61.11000	0.06111	53.740	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.91950	102.87430	4.93220	102.86277		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			157.72000	0.15772	161.310	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			314.31000	0.31431	306.370	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.80552	104.11893	4.82266	104.10721		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			35.73000	0.03573	36.560	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,023.71000	1.02371	1,012.820	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			36.41000	0.03641	37.260	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,017.44000	1.01744	1,006.570	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			37.11000	0.03711	37.970	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,011.19000	1.01119	1,000.330	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			6.42698	106.91228	6.46779	106.67386		7.19	155,022,806.00	1,450	15,990.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,247.54000	6.24754	6,485.950	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.01000	0.00001	0.000	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.48417	104.77076	6.52705	104.52886		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,319.10000	6.31910	6,539.620	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			170.63000	0.17063	149.250	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.53801	106.03837	6.58280	105.79346		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,973.47000	1.97347	2,081.690	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,756.76000	2.75676	2,620.070	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,998.52000	1.99852	2,107.650	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,726.72000	2.72672	2,590.940	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,023.75000	2.02375	2,133.790	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,696.90000	2.69690	2,562.030	7.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.61246	101.55284	6.63819	101.38829		8.88	0.00	0	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,378.46000	1.37846	1,482.160	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			288.18000	0.28818	227.330	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,324.77000	5.32477	5,488.850	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.89000	0.00089	0.420	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,508.99000	6.50899	6,673.480	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.09000	0.00009	0.030	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.67207	102.97574	6.69895	102.80879		8.73	41,190,296.00	400	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			484.91000	0.48491	511.130	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,939.63000	4.93963	4,798.900	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,701.67000	6.70167	6,848.030	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			263.52000	0.26352	242.930	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,218.21000	12.21821	12,383.630	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			12.25000	0.01225	10.720	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72434	100.82869	6.75227	100.65965		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,330.00000	2.33000	2,403.940	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,011.62000	3.01162	2,916.520	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,358.48000	2.35848	2,433.030	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,979.15000	2.97915	2,884.660	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,387.16000	2.38716	2,462.320	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,946.94000	2.94694	2,853.060	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.31986	79.44044	8.35074	79.17804			18.12	333,649,848.00	4,200	11,549.00
R209	On 01/11/2012	Bond Future	8.99	Call			5,175.46000	5.17546	5,424.150		18.73	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put			37.22000	0.03722	23.510		18.73	0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.39678	80.55360	8.42860	80.28733			16.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Call			3,789.13000	3.78913	3,940.370		16.45	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put			2,136.19000	2.13619	2,021.160		16.45	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call			4,802.78000	4.80278	4,976.270		16.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put			1,562.12000	1.56212	1,469.340		16.68	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	9.06	Call			6,071.24000	6.07124	6,267.110		16.95	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put			1,068.22000	1.06822	997.820		16.95	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.46355	78.38646	8.49618	78.11701			19.97	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call			2,776.72000	2.77672	2,870.650		19.48	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put			6,946.91000	6.94691	6,771.390		19.48	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call			2,715.08000	2.71508	2,807.450		19.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put			7,064.18000	7.06418	6,887.100		19.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call			2,745.69000	2.74569	2,838.840		19.47	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put			7,005.26000	7.00526	6,828.960		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				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/11/2012	Bond Future			158.91892	158.91892	158.91851	158.91851				0.00	0	3,414.00
R210	On 01/11/2012	Bond Future	144.99	Call			13,928.51000	13.92851	13,928.920			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future	145.00	Call			13,918.51000	13.91851	13,918.920		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			13,908.51000	13.90851	13,908.920		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			123.52676	123.52676	123.53084	123.53084			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,540.84000	1.54084	1,536.760		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			1,530.84000	1.53084	1,526.760		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			1,520.84000	1.52084	1,516.760		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			128.49440	128.49440	128.49555	128.49555			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,505.55000	6.50555	6,504.400		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			6,495.55000	6.49555	6,494.400		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			6,485.55000	6.48555	6,484.400		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			8.14054	90.51797	8.16144	90.33667		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			124.78000	0.12478	125.320		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,794.94000	3.79494	3,614.180		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,399.41000	5.39941	5,570.310		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			31.82000	0.03182	21.420		0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.22302	91.78633	8.24460	91.60239		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,560.07000	6.56007	6,689.100		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.90	Put			1,229.76000	1.22976	1,174.850	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.29170	89.36248	8.31386	89.17627		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,789.88000	2.78988	2,850.860	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,899.64000	6.89964	6,774.410	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,821.63000	2.82163	2,883.140	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,841.82000	6.84182	6,717.120	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,853.60000	2.85360	2,915.640	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,784.34000	6.78434	6,660.170	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			8.34978	81.21931	8.37564	80.98715			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			3,581.50000	3.58150	3,349.340		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			3,485.31000	3.48531	3,253.150		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			3,389.30000	3.38930	3,157.140		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			1.38570	1.38570	1.38620	1.38620		15.88	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			607.95860	0.06080	594.804		0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			145.95860	0.01460	137.804		0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.39320	1.39320	1.39340	1.39340		16.21	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,204.97510	0.12050	1,189.690		0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			170.97510	0.01710	157.690		0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,130.98450	0.11310	1,114.872		0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			196.98450	0.01970	182.872		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			1,059.60800	0.10596	1,042.724	15.20	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			225.60800	0.02256	210.725	15.20	0.00	0	0.00
Total for Derivatives :												2,513,391,559.40	36,994	1,497,436.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.19948	11.96932	100.19948	11.93995			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.50753	111.91291	22.45324			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.22039	100.28788	9.19775			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.65669	107.66087	9.63375			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.54620	103.39172	20.49895			29,363,248,480.00	284,000	16,741,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	38.37596	104.36845	38.28703			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.21230	101.36321	10.18726			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.35681	113.91613	15.31923			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	58.58101	100.27783	58.43719			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			211.62296	53.82120	211.62296	53.65884			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			129.44081	23.29818	129.44081	23.23161			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			262.36064	3.96194	262.36064	3.94383			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.10636	100.84946	22.05240			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.21826	100.44837	40.11938			2,008,967,400,000.00	20,000,000	5,000,000.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.47991	100.42180	12.44924			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On	17/03/2018			100.43468	8.04386	100.43468	8.02408			0.00	0	0.00
ABFN08	On	17/03/2020			100.45423	7.59602	100.45423	7.57734			0.00	0	0.00
ABFN09	On	17/03/2026			100.46712	7.66003	100.46712	7.64119			0.00	0	0.00
ABL10A	On	15/03/2015			111.10270	22.21187	111.10270	22.15772			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			103.51808	21.57144	103.51808	21.51694			0.00	0	0.00
ABL11A	On	29/09/2014			105.34380	27.31497	105.34380	27.25120		20,331,353,400.00		193,000	153,000.00
ABL11B	On	29/09/2014			101.94970	28.01574	101.94970	27.94593			0.00	0	0.00
ABL12B	On	08/03/2015			101.07971	21.94791	101.07971	21.89365			0.00	0	0.00
ABL13	On	11/10/2016			99.99989	11.17375	99.99989	11.14669			0.00	0	0.00
ABL14	On	09/10/2015			100.00000	9.89637	100.00000	9.82209			0.00	0	0.00
ABL15	On	09/10/2017			100.00000	2.47409	100.00000	2.45552			0.00	0	0.00
ABL7	On	18/02/2013			103.66357	79.50588	103.66357	79.33675			0.00	0	0.00
ABL8A	On	19/09/2013			107.24687	53.63056	107.24687	53.50350		8,579,749,600.00		80,000	1,764,000.00
ABL8B	On	19/09/2013			102.43496	59.34720	102.43496	59.19869			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	95.47335	100.00000	95.23165			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	96.14035	100.00000	95.97198			0.00	0	0.00
ABLC07	On	15/02/2013			100.85053	91.68493	100.85053	91.23866			0.00	0	0.00
ABLI01	On	31/03/2013			211.08307	53.88693	211.08307	53.72458			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			133.30786	34.81829	133.30786	34.71816			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.00341	119.08892	16.95782			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.32751	109.87287	7.30904			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.67202	118.65286	19.62229			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	14.90966	99.88052	14.87357			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.02223	100.32050	10.99546			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.51363	100.26386	10.48782			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.46353	100.35503	13.42091			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			104.30633	6.05602	104.30633	6.04152			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	21.45179	100.00000	21.33764			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.74922	158.84518	2.74012			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.71332	152.12037	11.67596			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.02415	164.13952	4.01057			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	94.49105	141.35498	94.23908			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.63864	161.61787	2.62979			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	53.82958	211.55410	53.66721			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	53.82000	211.63281	53.65764			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			69.59203	6.19689	69.59203	6.18796			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			69.59203	6.19689	69.59203	6.18796			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	91.69165	100.66669	91.46333			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.33930	84.61000	10.32194			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.72043	93.01000	15.69214			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.94241	100.38164	10.91551			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.92000	95.94000	13.89437			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.11614	100.00000	26.06659			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.04310	94.42000	13.01910			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.20396	95.33000	12.18129			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	25.98977	89.17000	25.94366			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.05977	92.44000	24.01582			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.00814	100.10161	8.97999			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.85866	99.93416	8.83102			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.56000	90.18000	23.51774			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.61151	122.92857	19.57473			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.43545	111.67000	17.41427			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.92743	97.51000	19.88958			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			95.63000	19.56939	95.63000	19.53274			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.88344	97.02000	18.84771			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.42404	100.23447	9.39423			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.34923	119.76186	18.30171			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	66.44415	94.20000	66.32343			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	8.81590	99.90991	8.77717			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.14982	94.15000	17.11807			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	15.98228	94.84000	15.95253			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.55008	99.13676	2.53824			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.94445	143.60519	1.93868			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.60968	186.40405	2.59107			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.71728	100.00000	12.69295			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	61.73282	100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.44800	111.64771	10.42244			15,295,736,270.00	137,000	7,312,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	22.03753	108.15845	21.98582			18,711,411,850.00	173,000	6,636,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.26965	102.54996	11.24419			20,202,342,120.00	197,000	5,467,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.16410	94.96915	10.14231			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.25949	108.39757	14.22540			4,335,902,800.00	40,000	40,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.49204	122.68013	29.41199			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.90315	4.00000	119.87768			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.92286	266.98405	3.90473			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.75282	120.37770	4.74016			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.09654	121.95151	3.08823			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	66.84657	99.40204	66.68550			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	87.79451	100.37243	87.58580			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	59.22831	100.40649	59.08273			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.37505	100.00000	19.32812			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.91878	62.70724	100.91878	62.55240			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			99.79614	82.15746	99.79614	81.97798			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.91878	62.70724	100.91878	62.55240			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			101.24381	65.52197	101.24381	65.36148			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			107.32702	71.13727	107.32702	70.97137			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			108.29483	20.84657	108.29483	20.79678			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			101.29798	19.42248	101.29798	19.37488			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			101.33324	19.67844	101.33324	19.63020			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			101.83296	23.30110	101.83296	23.24372			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.38145	59.00276	100.38145	58.85776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041 On 20/09/2013 Spot Bond			100.37804	58.97199	100.37804	58.82708			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.16641	101.26271	19.11945			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.72361	53.29666	7.71458			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	100.33056	100.00000	100.06230			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	100.33056	100.00000	100.06230			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.96976	43.34286	100.96976	43.23696			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.25039	40.06299	100.25039	39.96572			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.87915	100.00000	15.84902			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	100.09904	100.00000	99.83068			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.42346	59.38211	100.42346	59.23612			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.44432	16.82082	100.44432	16.77945			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.49129	17.63081	100.49129	17.58744			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.42335	16.45956	100.42335	16.41910			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.43752	16.70366	100.43752	16.66259			0.00	0	0.00
ACL081 On 20/09/2015 Spot Bond			100.44375	16.81106	100.44375	16.76972			0.00	0	0.00
ACL082 On 30/07/2017 Spot Bond			101.50954	11.06566	101.50954	11.04100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On	30/07/2017	Spot Bond			101.50954	11.06566	101.50954	11.04100			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.12307	101.51908	11.09829			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.15799	100.41204	13.12565			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.12307	101.51908	11.09829			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.00824	101.49999	10.98371			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.20662	78.26156	32.15579			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	20.99669	100.40403	20.94508			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	87.84814	100.37805	87.63978			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	40.46508	100.39793	40.36562			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.88908	100.28977	12.85744			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	40.46508	100.39793	40.36562			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	87.84814	100.37805	87.63978			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.35707	100.42907	8.33652			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.35095	100.44304	8.33042			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.36266	100.44869	8.34209			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.14702	100.43737	8.12698			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.11022	100.36953	40.01166			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.57714	100.41205	8.55606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101	On	18/01/2013	Spot Bond			99.88150	82.25993	99.88150	82.07811			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	56.02083	99.98291	55.88514			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	82.25993	99.88150	82.07811			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.19853	108.24656	10.17173			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	40.21667	100.37811	40.11784			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.06135	104.10799	41.96566			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	43.71533	101.33364	43.60816			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.22471	101.54682	7.20697			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.17219	102.38458	7.15444			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.93957	100.00000	7.92451			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	44.17271	101.42788	44.06435			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.47181	100.00000	4.46192			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.25735	100.00000	4.24782			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.26250	71.11496	12.24447			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.35873	132.65083	2.35210			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.44982	132.65812	2.44295			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.91641	100.42332	7.89695			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.42297	100.93790	30.34864			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014	Spot Bond			100.93790	30.42297	100.93790	30.34864			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	44.17271	101.42788	44.06435			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	29.98792	100.82870	29.91474			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	28.69252	100.40912	28.62200			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	28.64223	100.40572	28.57183			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.68402	101.67963	7.66492			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.59516	100.74141	11.56658			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.67332	101.67956	7.65425			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			102.34980	10.77982	102.34980	10.75564			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	88.01564	100.42347	87.80680			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	10.82923	102.41855	10.80491			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.03245	100.57096	20.98068			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.43571	100.76241	10.40998			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.26297	9.82055	100.26297	9.79644			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	7.93442	100.42504	7.91490			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	47.99888	101.60514	47.87964			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	40.10108	100.61305	40.02037			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	39.98789	100.35023	39.90759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.41612	9.74960	100.41612	9.73002			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	44.05065	101.07263	43.94291			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	20.17724	100.37072	20.13672			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.02294	100.36105	19.98273			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.32245	100.37982	20.28163			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.72890	100.41498	9.70935			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.36644	100.39511	9.34762			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.20447	100.37243	20.16389			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.30430	100.37868	20.26352			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.76756	100.58046	10.75037			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.17036	100.38479	16.13788			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.24984	100.37527	20.20917			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	30.40957	100.52552	30.33474			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	19.91675	100.96473	19.86754			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	39.98588	100.34943	39.88765			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.68368	109.48099	9.66723			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.11606	100.41322	9.09366			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.54783	103.04527	3.54176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On	20/03/2015	Spot Bond			100.37811	20.57243	100.37811	20.52187			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	95.33355	100.00000	95.09699			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.69766	100.37910	15.65909			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.04310	100.39881	9.02088			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.11592	100.41280	8.09597			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.57805	100.38479	7.55942			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	95.38122	100.00000	95.14454			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	59.06799	100.37751	58.88094			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.38518	100.41000	30.28894			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	94.99533	100.00000	94.75962			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.85154	100.39600	17.79500			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.20865	100.42679	11.17314			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.57983	100.39881	10.54632			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.66514	100.41560	9.63452			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.78108	100.40776	10.74693			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.22914	101.11287	9.19974			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.02847	100.39293	4.01572			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12594	100.41672	0.12554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12589	100.42399	0.12549			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	51.47892	100.31940	51.24692			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	51.47802	100.32262	51.24601			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.27822	100.00000	9.22140			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	6.18548	100.00000	6.14760			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03126	100.00000	0.03106			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03126	100.00000	0.03106			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.75815	100.00000	100.00000			0.00	0	0.00
ACL196	On	20/12/2017	Spot Bond			100.00000	1.15610	100.00000	100.00000			0.00	0	0.00
ACL197	On	20/06/2017	Spot Bond			100.00000	2.60123	100.00000	100.00000			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	91.26879	103.90964	91.04247			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	91.24471	103.89068	91.01848			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	71.23696	102.86773	71.10070			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.64914	100.00000	2.64273			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	21.90876	100.89131	21.85526			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.63251	100.99451	22.57719			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.11457	101.06323	23.05805			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	18.36797	100.00000	18.23011			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On	18/10/2015	Spot Bond			100.00000	19.40833	100.00000	19.26265			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	20.79546	100.00000	20.63937			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.40532	104.59347	9.38348			0.00	0	5,525,342.00
AIR02	On	30/04/2023	Spot Bond			122.89930	15.10843	122.89930	15.06893			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.84306	100.00000	29.77077			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.09748	113.22249	15.06011			3,962,787,150.00	35,000	9,828,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.79500	100.00000	24.73493			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.53884	100.00000	11.51331			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.10413	151.06546	3.09428			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	31.70011	125.57279	31.61627			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	38.70079	100.00000	38.41030			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.43423	100.26923	10.40889			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.04149	108.77896	10.01755			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.29096	99.90066	19.23079			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.05341	99.89602	9.02517			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	38.77843	100.00000	38.65737			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.40022	112.73330	17.35753			7,778,597,700.00	69,000	69,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.19041	9.47471	100.19041	9.45173			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	59.84103	100.45105	59.69388			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	52.82955	102.32887	52.70908			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.83641	100.17231	27.76886			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	26.91141	103.90134	26.84961			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.95425	108.14051	10.92827			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	44.97878	101.25961	44.86859			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.29677	104.66313	17.25312			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	59.26623	100.27024	59.12231			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.58758	102.35861	19.53914			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.57874	102.28416	19.53034			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.72455	100.27011	13.69122			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.68540	102.23278	16.64418			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.79375	103.79822	12.76170			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	15.85573	100.27685	15.81722			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	15.85573	100.27685	15.81722			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	15.85572	100.27691	15.81720			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.49989	101.50925	16.45938			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.33137	102.45999	17.28847			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.58758	102.35861	19.53914			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	14.94232	102.86494	14.90520			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.49598	102.39307	11.46754			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.41998	100.26206	13.38740			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.21314	100.25556	12.18349			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.21314	100.25556	12.18349			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.66395	100.24109	29.59193			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	85.81916	100.18420	85.62247			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.21238	100.00000	18.16826			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.42657	100.92479	14.38116			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.22949	100.32752	15.18180			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.10467	99.23300	13.06402			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.71666	99.11456	1.71134			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.92129	100.00000	1.91275			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	49.18866	100.18154	48.96966			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.29774	100.00000	6.26705			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.19944	104.64060	20.14848			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On	31/12/2016			103.89800	17.48761	103.89800	17.44378			0.00	0	0.00
BAYB04	On	31/03/2017			102.66503	16.59270	102.66503	16.55154			0.00	0	0.00
BAYB05	On	30/06/2019			100.33517	15.86425	100.33517	15.81458			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.49479	100.00000	5.48439			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.81026	100.00000	19.76227			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	18.02957	100.00000	17.98588			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	11.12936	100.00000	11.10239			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	11.12936	100.00000	11.10239			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	13.45593	100.00000	13.42333			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.65933	100.00000	11.63108			0.00	0	0.00
BCJ01	On	10/03/2013			100.44416	79.40360	100.44416	79.05715			0.00	0	0.00
BCP1	On	30/09/2014			100.27701	30.59124	100.27701	30.51612			0.00	0	0.00
BCP2	On	30/09/2015			100.28373	19.04452	100.28373	18.99776			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BD0202	On	31/12/2018			165.86185	2.63223	165.86185	2.62361			0.00	0	0.00
BD0205	On	28/04/2028			134.98268	8.21143	134.98268	8.19222			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028	Spot Bond			135.23863	9.39153	135.23863	9.36955			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			98.54987	8.34940	98.54987	8.33104			0.00	0	200,000,000.00
BD310A	On	08/05/2014	Spot Bond			101.43384	32.54328	101.43384	32.46344			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.16538	57.67268	100.16538	57.53276			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			101.00289	43.72612	101.00289	43.61924			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.89815	43.30252	100.89815	43.19677			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			102.94694	57.42680	102.94694	57.28402			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			101.21182	44.89936	101.21182	44.78942			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.25001	85.85633	100.25001	85.65945			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.66600	7.89642	100.66600	7.87696			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.38899	28.39495	100.38899	28.32516			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	26.14600	100.00000	26.06437			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	61.87097	100.00000	61.73478			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			101.42461	9.61082	101.42461	9.58724			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			101.43555	9.65710	101.43555	9.63340			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			101.46836	9.79588	101.46836	9.77185			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			101.57774	10.25795	101.57774	10.23275			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			101.68711	10.71914	101.68711	10.69278			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.00595	101.99310	11.97635			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.54413	100.00000	3.53555			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	10.09270	101.25226	10.06798			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	10.50041	101.32200	10.47467			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			101.35188	10.67502	101.35188	10.64885			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			101.36184	10.73321	101.36184	10.70689			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			101.48134	11.43081	101.48134	11.40276			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			101.64062	12.35912	101.64062	12.32875			0.00	0	0.00
BG32DU On	30/10/2016	Spot Bond			100.00000	2.77408	100.00000	2.76736			0.00	0	0.00
BG32YU On	30/10/2016	Spot Bond			100.00000	2.77408	100.00000	2.76736			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.41538	9.11622	100.41538	9.09380			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.45116	9.70067	100.45116	9.67682			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.46091	9.86002	100.46091	9.83577			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			105.04449	11.42162	105.04449	11.39502			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.49015	10.33788	100.49015	10.31246			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.54199	10.37888	100.54199	10.35335			0.00	0	0.00
BG42DU On	15/03/2017	Spot Bond			100.00000	2.47778	100.00000	2.47171			0.00	0	0.00
BG42YU On	15/03/2017	Spot Bond			100.00000	2.47778	100.00000	2.47171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			109.02542	30.43786	109.02542	30.36596			30,418,092,180.00	279,000	5,130,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	99.45618	99.78943	99.18649			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	91.53052	99.33557	91.30308			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			98.45450	79.94521	98.45450	79.77319			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	59.55419	95.58562	59.44483			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.47282	100.78103	12.44239			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.38714	100.00000	7.36924			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.73338	100.94045	7.71449			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.49423	100.78378	12.46374			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.84729	100.82929	12.81594			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.48869	100.91196	13.45574			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.15353	101.25521	16.11396			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.03514	101.82396	14.99812			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	59.71183	100.43475	59.56503			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	57.56803	100.66283	57.42774			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	91.82392	102.16271	91.59565			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On	20/12/2013	Spot Bond			100.41213	40.47512	100.41213	40.34692			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.58690	100.00000	8.56610			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	99.69404	101.68827	99.42382			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.75904	117.90266	30.68166			9,903,823,440.00	84,000	4,770,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	19.66296	125.14109	19.61110			8,259,311,940.00	66,000	47,000.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.70709	102.03851	14.67082			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.91386	101.32226	31.83564			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	18.21481	111.35530	18.17105			22,159,704,700.00	199,000	9,358,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.61879	105.54647	12.58928			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	14.04654	101.86680	14.01194			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.56832	106.76252	13.53682			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.12922	100.85304	17.07535			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.50662	107.65219	14.47271			22,822,264,280.00	212,000	6,267,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.42520	101.28817	0.42331			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.13329	101.82280	20.05660			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.15220	122.47945	14.11531			0.00	0	1,000,000.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.78925	118.42047	13.75425			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.51782	117.20315	10.49105			0.00	0	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016	Spot Bond			100.88420	13.71882	100.88420	13.68496			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.76493	104.14474	16.73735			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	96.24730	101.65048	95.99925			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.44935	102.86721	30.37370			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.52382	103.30382	21.47015			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	96.13861	101.25944	95.88790			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.43498	100.80383	17.37958			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	87.68690	100.33426	87.47901			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	88.70470	100.61895	88.49338			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.70195	100.74860	32.62133			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	59.25394	100.40933	59.10829			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	59.25394	100.40933	59.10829			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	59.25394	100.40933	59.10829			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	62.68096	100.91360	62.52619			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117 On	20/06/2013	Spot Bond			100.41216	59.27957	100.41216	59.13386			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.38376	59.02326	100.38376	58.87820			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.36102	58.81818	100.36102	58.67365			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.95747	63.24809	100.95747	63.09356			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			101.78237	22.93475	101.78237	22.87830			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	57.72774	100.19516	57.58765			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.79222	101.76269	22.73613			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	59.02327	100.38372	58.87821			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	58.84381	100.36383	58.69923			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.54521	101.86667	23.48722			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	63.37107	100.97002	63.21623			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	63.19659	100.92517	63.04222			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	63.15216	101.01305	62.99609			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	59.33084	100.41784	59.18498			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	59.15141	100.39797	59.00603			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	59.20270	100.40359	59.05718			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	55.06149	104.39421	54.93386			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	71.51025	101.82300	71.37695			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149 On	20/09/2013	Spot Bond			102.79173	53.17479	102.79173	53.05309			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	64.86307	101.32621	64.70407			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	93.47736	100.86778	93.24063			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.06090	100.52565	41.95740			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	41.40735	101.34356	41.30471			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	41.40735	101.34356	41.30471			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	82.33303	99.85161	82.25359			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.44573	101.22270	23.38831			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.19104	100.00000	17.14893			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.00226	100.00000	16.96062			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.36043	100.42338	13.32759			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.71406	100.00000	34.62996			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173 On	25/11/2012	Spot Bond			100.00000	93.38185	100.00000	93.14723			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	85.67399	100.50974	85.47710			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	85.77748	100.82702	85.57983			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	85.72297	100.54079	85.52592			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	85.72919	100.49424	85.53220			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	39.45225	100.00000	39.35669			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.80365	100.39213	12.77218			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66782	100.00000	66.66781			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66782	100.00000	66.66781			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.39248	100.60029	13.35950			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.81470	102.77141	12.78585			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.39248	100.60029	13.35950			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.40079	100.01323	10.37559			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.72436	100.90290	34.63863			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.25763	100.91909	36.16810			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.68087	106.57524	6.66538			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.58732	99.04734	14.55229			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.19356	106.47706	3.18579			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On	31/08/2016	Spot Bond			100.91984	13.18379	100.91984	13.15407			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.23914	101.01820	36.14958			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.39248	100.60029	13.35950			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.39248	100.60029	13.35950			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.62824	106.09892	3.61935			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.74199	106.04227	6.72546			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.61825	100.61212	13.58471			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	87.16015	100.32240	86.95498			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	87.87822	100.39517	87.66926			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	59.85873	100.47626	59.71150			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	42.70598	100.57686	42.60084			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.70173	99.98364	26.63706			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.77505	99.98339	26.71019			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.66083	103.62392	11.63410			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	26.96515	99.99988	26.89982		1,199,998,560,000.00	12,000,000	6,000,000.00	
CLN217 On	11/10/2014	Spot Bond			99.99989	26.88358	99.99989	26.81845		1,599,998,240,000.00	16,000,000	8,000,000.00	
CLN219 On	20/10/2016	Spot Bond			99.79173	10.33384	99.79173	10.30886			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.33246	99.80002	10.30748			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On	20/10/2016	Spot Bond			103.81175	11.66757	103.81175	11.64079			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			103.81175	11.66757	103.81175	11.64079			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			104.34821	34.60609	104.34821	34.51805			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			107.51178	35.18712	107.51178	35.09519			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			107.00303	13.85686	107.00303	13.82445			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.43472	10.32530	100.43472	10.29992			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.48341	11.22815	100.48341	11.20054			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.44030	59.49714	100.44030	59.35085			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.44323	59.51778	100.44323	59.37143			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			99.90043	19.71228	99.90043	19.66457			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			99.90043	19.71228	99.90043	19.66457			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.94701	38.03467	100.94701	37.95789			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			101.15359	97.58586	101.15359	97.32479			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			99.83657	82.47699	99.83657	82.39725			0.00	0	0.00
CLN235	On	19/04/2013	Spot Bond			99.83657	82.47699	99.83657	82.39725			0.00	0	0.00
CLN236	On	15/06/2016	Spot Bond			100.64882	14.85492	100.64882	14.82502			0.00	0	0.00
CLN237	On	14/02/2017	Spot Bond			101.05242	10.15884	101.05242	10.13400			0.00	0	0.00
CLN238	On	15/02/2013	Spot Bond			100.93369	95.70626	100.93369	95.45934			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239 On	20/03/2017	Spot Bond			100.44136	10.21025	100.44136	10.18974			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.88475	100.86994	21.83132			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.43644	100.93114	10.41095			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.08964	101.19905	11.06499			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.08964	101.19905	11.06499			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.84702	100.81644	21.79372			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	21.86623	100.81889	21.81288			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.23293	100.84952	15.19574			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	15.06344	101.47693	15.02647			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.71684	100.47537	20.66589			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.81105	101.44712	14.77471			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	20.22903	100.26649	20.17936			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.22903	100.26649	20.17936			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.22903	100.26649	20.17936		802,131,920,000.00	8,000,000	4,000,000.00	
CLN253 On	26/03/2015	Spot Bond			100.26649	20.22903	100.26649	20.17936		802,131,920,000.00	8,000,000	4,000,000.00	
CLN254 On	26/03/2015	Spot Bond			100.26649	20.22903	100.26649	20.17936			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.39354	100.27379	20.34347			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.56909	100.28582	9.54559			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257 On	26/03/2017	Spot Bond			100.28582	9.56909	100.28582	9.54559			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.56909	100.28582	9.54559			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.56909	100.28582	9.54559			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.56909	100.28582	9.54559			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.62102	100.28785	9.59740			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.00825	106.98684	9.98459			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.51194	30.20865	100.51194	30.13432			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.25215	100.89505	30.17828			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	81.39841	100.15533	81.16354			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	40.31385	100.39498	40.21477			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	40.31385	100.39498	40.21477			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	7.60769	101.37065	7.58366			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.73737	100.49989	10.71096			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.24349	101.35958	14.20856			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.32459	100.58462	12.29424			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	8.93703	100.39320	8.91507			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	8.88399	100.39040	8.86216			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	8.93577	100.40357	8.91381			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On	22/05/2017			100.91562	8.62736	100.91562	8.60021			0.00	0	0.00
CLN276	On	24/05/2017			101.06552	10.01286	101.06552	9.98131			0.00	0	0.00
CLN277	On	25/05/2017			100.99983	9.99018	100.99983	9.95872			0.00	0	0.00
CLN278	On	20/06/2017			100.40244	8.91456	100.40244	8.89265			0.00	0	0.00
CLN279	On	20/06/2015			100.54373	18.75555	100.54373	18.70940			0.00	0	0.00
CLN280	On	07/06/2017			100.65226	8.54255	100.65226	8.51544			0.00	0	0.00
CLN281	On	21/06/2015			100.36006	17.21231	100.36006	17.15781			0.00	0	0.00
CLN282	On	27/06/2015			100.24531	16.78522	100.24531	16.73212			0.00	0	0.00
CLN283	On	20/09/2015			100.37919	17.49968	100.37919	17.44427			0.00	0	0.00
CLN284	On	20/06/2017			100.44355	11.58582	100.44355	11.54912			0.00	0	0.00
CLN285	On	20/06/2017			100.44355	11.58582	100.44355	11.54912			0.00	0	0.00
CLN286	On	20/06/2017			100.44355	11.58582	100.44355	11.54912			0.00	0	0.00
CLN287	On	20/06/2017			100.44355	11.58582	100.44355	11.54912			0.00	0	0.00
CLN288	On	10/08/2017			101.18342	11.72402	101.18342	11.67196			0.00	0	0.00
CLN289	On	30/08/2017			100.81012	2.15451	100.81012	2.14497			0.00	0	0.00
CLN290	On	26/06/2017			100.17296	1.90840	100.17296	1.89920			0.00	0	0.00
CLN291	On	26/06/2017			100.17296	1.90840	100.17296	1.89920			0.00	0	0.00
CLN292	On	26/06/2017			100.17084	1.90853	100.17084	1.89933			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On	30/06/2017	Spot Bond			100.14936	1.89232	100.14936	1.88361			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.90286	100.14949	1.89358			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.89428	100.15029	1.88546			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.22182	100.00000	1.21434			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.80104	100.00000	1.79133			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.80196	100.00000	1.79211			0.00	0	0.00
CLN299	On	30/06/2017	Spot Bond			100.00000	1.75465	100.00000	1.74437			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.00822	100.00000	19.96418			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.00822	100.00000	19.96418			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68297	34.94295	0.68236			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	60.80590	154.47129	60.65208			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	90.42906	100.53703	90.20691			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	90.41837	100.53241	90.19624			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	113.37905	100.00000	113.14048			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	92.91012	154.29358	92.66558			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	90.40767	100.52779	90.18559			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	64.93918	152.83040	64.76547			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	66.35288	101.20452	66.19041			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			101.20452	66.35288	101.20452	66.19041			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.71108	156.76383	4.69417			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	73.98530	94.77223	73.82865			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	73.45467	97.02201	73.29610			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	90.41837	100.53241	90.19624			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	90.41837	100.53241	90.19624			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.61472	100.00000	14.57893			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	70.30847	101.10498	70.17803			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.84442	120.49629	6.82670			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			134.98268	0.00018	134.98268	0.00018			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			135.23863	0.00020	135.23863	0.00020			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			78.86322	17.58750	78.86322	17.55951			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.64073	78.68249	17.61270			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	10.99797	100.01914	10.97132			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	10.99797	100.01914	10.97132			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.69091	100.44036	11.66216			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06 On	20/12/2016	Spot Bond			100.40864	9.85267	100.40864	9.82846			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.41492	9.14788	100.41492	9.12539			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.01997	56.06606	100.01997	55.89099			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.41000	9.25523	100.41000	9.23248			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			101.50812	8.50427	101.50812	9.24125			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			109.94659	14.84059	109.94659	14.80470			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			106.29178	72.97342	106.29178	72.80365			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			106.25789	12.52625	106.25789	12.49711			0.00	0	83,000.00
COJ05 On	05/06/2023	Spot Bond			122.59946	14.39248	122.59946	14.35492			0.00	0	339,657,000.00
COJ06 On	09/12/2015	Spot Bond			112.90836	18.90055	112.90836	18.85438			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			111.62273	10.47148	111.62273	10.44586			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	85.67586	100.00000	85.48631			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.92942	5.86800	103.91302			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			100.79434	21.75947	100.79434	21.70638			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.83040	10.12636	100.83040	10.10164			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.70290	21.65816	100.70290	21.60478			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			101.26682	17.81754	101.26682	17.73837			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.65651	91.42755	100.65651	91.19761			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL009	On	07/12/2012	Spot Bond			100.45141	91.56919	100.45141	91.34496			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	71.46526	100.00000	71.32940			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	79.14489	100.18699	78.97332			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	73.10486	100.13300	72.96601			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100.21016	39.82333	100.21016	39.64790			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	19.65510	100.22082	19.56850			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	54.22452	100.19483	53.98569			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	55.81202	104.31041	55.68485			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.39756	133.09009	18.34635			0.00	0	14,291,661.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.33192	111.95336	10.30699		65,268,808,880.00	583,000	78,267,504.00	
DV23	On	27/02/2023	Spot Bond			110.94098	10.36890	110.94098	10.34406		13,312,917,600.00	120,000	188,264,611.00	
E170	On	01/08/2020	Spot Bond			142.91138	12.10342	142.91138	12.06801			0.00	0	17,020,864.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.58736	101.79146	16.54653			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.08602	100.97946	24.00935			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.07068	101.06163	10.03860			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.20866	101.11630	4.19524			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.75741	101.17092	1.75181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			126.54006	12.06786	126.54006	12.03433			253,080,120,000.00	2,000,000	42,000,000.00
EL28	On	02/05/2028	Spot Bond			1.78000	113.24582	1.78000	113.22858			14,240,000,000.00	8,000,000	45,500,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.78149	111.69838	11.75311			0.00	0	3,000,000.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.67653	112.15374	10.65031			0.00	0	1,500,000.00
EMM03	On	04/05/2024	Spot Bond			106.65311	14.08833	106.65311	14.05565			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.79483	100.93077	16.75380			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	96.53008	100.81699	96.28003			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	92.58157	100.00000	92.35354			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	23.87460	126.47802	23.80862			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	23.95495	109.43400	23.89820			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.43192	107.25989	17.38647			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	8.37893	101.66692	8.35240			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	95.44933	101.08827	95.20209			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.21509	101.14823	23.15828			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	95.72005	101.26753	95.47171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On	17/08/2014	Spot Bond			101.05103	30.83059	101.05103	30.75519			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	95.83283	101.34215	95.58403			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	31.53188	101.17066	31.45469			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	63.64503	100.93125	63.48956			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	30.34801	100.96871	30.27386			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	16.96745	100.99870	16.92598			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	63.66099	100.93575	63.50548			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.54313	105.94219	16.50454			95,983,624,140.00	906,000	62,136,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.09091	111.43974	9.06881			32,874,723,300.00	295,000	513,036,000.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.68567	117.73441	10.65882			0.00	0	272,200,000.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.64018	95.26383	8.62170			695,235,431,340.00	7,298,000	50,676,134.00
ES33	On	15/09/2033	Spot Bond			8.90500	87.57241	8.93500	87.29874			6,409,685,425,000.00	719,785,000	1,425,294,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.30034	100.85636	19.21487			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	90.07232	100.35540	89.85566			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	39.58549	100.00000	39.28836			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.51274	100.00000	12.48242			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.17643	100.00000	12.14694			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	64.32148	101.07344	64.16417			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On	15/08/2013			101.11222	64.45492	101.11222	64.29722			0.00	0	0.00
FR2C3C	On	15/08/2013			101.23627	64.88176	101.23627	64.72285			0.00	0	0.00
FR2D3D	On	15/08/2013			101.30601	65.12178	101.30601	64.96218			0.00	0	0.00
FRB03	On	15/09/2014			105.15565	27.85495	105.15565	27.79001			13,459,923,200.00	128,000	17,303,000.00
FRB05	On	21/12/2018			103.15112	11.49460	103.15112	11.46850			0.00	0	0.00
FRB06	On	05/11/2012			101.02281	98.17070	101.02281	97.90843			0.00	0	0.00
FRB07	On	06/12/2012			100.55742	90.68792	100.55742	90.46508			0.00	0	0.00
FRB08	On	10/06/2016			100.49836	10.04516	100.49836	10.02045			0.00	0	0.00
FRB09	On	10/06/2017			100.49830	7.88956	100.49830	7.87016			0.00	0	0.00
FRB10	On	25/01/2017			101.51768	9.44063	101.51768	9.41744			0.00	0	0.00
FRBC21	On	21/12/2018			111.84945	14.90730	111.84945	14.87116			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.44644	9.08801	100.44644	9.06567			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	45.51272	100.00000	45.40780			0.00	0	0.00
FRBI04	On	31/03/2013			211.83970	53.79486	211.83970	53.63249			0.00	0	3,000,000.00
FRBI07	On	07/07/2013			105.16707	60.69036	105.16707	60.55115			0.00	0	0.00
FRBI22	On	31/01/2022			121.95151	3.13769	121.95151	3.12926			0.00	0	0.00
FRBI23	On	07/12/2023			266.05149	3.93064	266.05149	3.91251			0.00	0	0.00
FRBI28	On	31/03/2028			145.44748	1.92118	145.44748	1.91542			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.05217	186.40405	3.04119			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.50513	118.97136	18.45746			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.01975	100.00000	22.96824			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.01975	100.00000	22.96824			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.41342	51.72712	3.40954			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			32.59207	3.37637	32.59207	3.37377			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			31.38364	3.64991	31.38364	3.64719			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			103.71290	37.32212	103.71290	37.23701			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			101.43171	67.14097	101.43171	66.97624			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			101.42118	14.59149	101.42118	14.55569			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.70350	44.29257	100.70350	44.20335			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.43778	41.05135	100.43778	40.96885			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			101.37968	14.24001	101.37968	14.20509			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			101.37968	14.24001	101.37968	14.20509			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.95684	10.50613	100.95684	10.48018			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			101.35502	14.03121	101.35502	13.99681			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.49706	10.68443	100.49706	10.65814			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.81157	62.51274	100.81157	62.36020			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110 On	15/06/2016	Spot Bond			100.62812	13.84147	100.62812	13.80738			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.42343	9.30693	100.42343	9.28405			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.46990	10.17601	100.46990	10.15099			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.53541	30.74876	100.53541	30.67309			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			98.00000	9.41831	98.00000	9.38697			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.78732	100.00000	8.75400			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.68487	100.61842	13.65117			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.15631	100.45750	10.13134			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.16791	100.56313	12.13796			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.06669	100.61014	13.03451			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.70056	100.43349	9.67671			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.94925	100.51033	10.92232			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.32380	100.67570	14.28851			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.71153	100.44913	11.67443			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.77276	100.00000	7.73936			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.60848	100.53319	13.56533			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.00474	100.63883	15.95394			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.42787	100.48091	12.38847			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129 On	20/09/2017	Spot Bond			100.51430	13.18155	100.51430	13.13976			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.26492	100.60627	15.21648			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.24866	100.56147	14.20348			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.87937	100.63331	15.82898			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	16.78183	100.67296	16.72855			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.22729	100.60461	15.17898			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.41981	100.58527	15.37090			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.36992	100.52263	13.32753			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.77579	100.51264	13.73211			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.20532	100.64764	16.15388			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.01728	100.63938	15.96645			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.50320	100.61676	15.45401			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.23039	100.64874	16.17887			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.93489	100.54761	13.89069			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.47812	100.48314	12.43857			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.66788	100.40273	10.63410			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	16.94472	100.68010	16.89092			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	31.74283	100.48314	31.64222			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On	20/09/2015			100.54650	21.01525	100.54650	20.94861			0.00	0	0.00
FRC148	On	24/02/2017			101.08864	3.27072	101.08864	3.25520			0.00	0	0.00
FRC149	On	20/09/2015			100.52041	9.55240	100.52041	9.52211			0.00	0	0.00
FRC150	On	20/09/2017			100.44745	1.69126	100.44745	1.68590			0.00	0	0.00
FRC151	On	20/09/2017			98.00000	1.59979	98.00000	1.58852			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.25800	100.00000	1.25094			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.25800	100.00000	1.25094			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.16421	100.00000	1.15610			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	37.89057	103.88434	37.80406			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	26.65098	101.69803	26.58543			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.09413	100.46014	17.05210			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	13.96755	100.45737	13.93321			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	44.88981	101.67764	44.77943			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.11414	6.90500	101.09513			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	9.91289	98.80765	9.88888			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	73.29222	113.68077	73.12529			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	56.05076	100.00003	55.91498			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	28.35717	100.38660	28.28748			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			101.46163	8.67122	101.46163	8.64994			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			109.33538	6.60183	109.33538	6.58620			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.46640	12.16694	100.46640	12.13701			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.47150	12.26005	100.47150	12.22989			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			109.51236	5.05683	109.51236	5.04484			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.00854	111.32550	23.95937			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.63892	109.33538	4.62793			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.63229	114.09057	5.61849			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.05600	114.42023	8.03919			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	88.13498	100.45580	87.92579			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.62231	101.66489	9.59865			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.10487	100.00000	17.06298			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.58340	100.79789	16.54249			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.90574	100.69405	14.86900			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.11909	4.73000	107.09424			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	88.53900	100.56499	88.32866			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.11429	100.70697	15.07705			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.69498	100.40068	9.67116			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On	20/12/2016	Spot Bond			100.46304	10.85031	100.46304	10.82363			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.48679	100.61808	24.42649			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.40287	100.54671	12.37235			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.00444	100.52525	11.97491			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	87.73298	100.34678	87.52494			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	87.72250	100.34394	87.51450			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	89.86073	100.32862	89.68505			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	89.86133	100.34043	89.68563			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	89.86836	100.34112	89.69265			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	87.70033	100.34682	87.49188			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.32927	100.44788	10.30851			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.74198	100.64235	14.71230			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.31891	100.44732	10.29818			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.43028	98.04956	23.38422			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.31792	100.67532	15.28707			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.67933	101.43156	14.64331			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	65.68374	101.08680	65.52308			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	68.07658	102.04635	67.90866			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
FRE2B1	On	02/08/2013			101.11165	65.75452	101.11165	65.59364			0.00	0	0.00
FRE2B2	On	02/08/2013			104.68033	67.45203	104.68033	67.28181			0.00	0	0.00
FRE2C	On	02/08/2013			96.98334	67.06477	96.98334	66.90670			0.00	0	0.00
FRE2D	On	02/08/2013			101.19191	65.98317	101.19191	65.82162			0.00	0	0.00
FRE2E	On	02/08/2013			101.39248	66.55452	101.39248	66.39128			0.00	0	0.00
FRE2F	On	02/08/2013			101.63872	67.25595	101.63872	67.09063			0.00	0	0.00
FRE2G	On	02/08/2013			101.79324	67.69609	101.79324	67.52946			0.00	0	0.00
FRI15	On	14/03/2015			137.45936	13.97310	137.45936	13.93132			0.00	0	0.00
FRJ13	On	01/09/2013			101.30769	61.44216	101.30769	61.28993			0.00	0	0.00
FRJ14	On	20/07/2014			104.00517	25.69692	104.00517	25.63244			0.00	0	0.00
FRJ15	On	04/04/2015			100.18638	19.76178	100.18638	19.69998			0.00	0	0.00
FRJ16	On	21/01/2016			103.41346	11.38485	103.41346	11.35643		1,034,134,600,000.00	10,000,000	10,000,000.00	
FRJ17	On	04/04/2017			100.62484	9.15129	100.62484	9.12256			0.00	0	0.00
FRJ18	On	21/02/2018			101.45882	8.52217	101.45882	8.50126			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	11.32432	100.00000	11.30284			0.00	0	0.00
FRS36	On	07/12/2023			254.50193	4.03144	254.50193	4.01339			0.00	0	0.00
FRS37	On	07/12/2023			265.81898	3.93259	265.81898	3.91446			0.00	0	0.00
FRS43	On	07/12/2023			249.70910	4.07587	249.70910	4.05786			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			117.34620	2.91934	117.34620	2.91202			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.37962	101.41744	8.35906			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.16082	117.54524	3.15256			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.25733	101.77641	10.71168			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.57640	100.01476	10.55077			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	80.89143	101.15940	99.72362			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	66.85364	101.49749	66.68952			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.28266	101.25022	8.26238			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.19270	100.29734	40.09400			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.75530	90.41057	2.74943			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	85.49978	100.18030	85.30156			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	87.35139	100.00000	87.14538			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	61.07892	100.68430	60.88710			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.95928	100.00000	0.95628			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.67295	101.11871	11.63574			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.15860	100.52362	58.97102			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	58.43609	100.43945	59.93992			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.38084	101.12618	8.35442			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On	12/06/2017	Spot Bond			101.07593	19.22514	101.07593	19.16390			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.39810	100.44759	9.36833			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	29.51545	100.44015	29.42193			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.20392	100.76967	17.14926			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	24.32147	101.24351	24.21342			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	66.28299	101.17008	65.98219			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.45552	100.00000	2.43709			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	28.22531	105.55013	28.15930			4,855,305,980.00	46,000	86,627,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	20.95822	106.51279	20.90885			36,640,399,760.00	344,000	1,177,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.90482	104.36488	11.87724			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.28166	105.51532	10.25762			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.11072	113.83008	10.08572			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	10.98200	108.96559	10.96351			22,882,773,900.00	210,000	5,066,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.91664	117.28648	12.88411			234,572,960,000.00	2,000,000	4,600,000.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.67360	102.81960	10.64957			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.20751	79.83345	10.18869			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.20116	100.94835	14.16609			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	19.21352	100.00000	19.06930			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.01778	20.11935	100.01778	20.05652			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.43875	104.81266	11.41231			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	77.75764	100.00000	77.59959			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	83.64583	100.00000	83.46517			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	78.55067	100.00000	78.39134			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	98.36593	101.05700	98.09876			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	91.19916	100.63710	90.97041			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	99.99918	100.00000	99.99905			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	94.86783	100.81750	94.62335			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	94.34215	99.49839	94.10015			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	87.01527	99.03016	86.81033			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	99.45620	99.78606	99.18651			0.00	0	4,000,000.00
GRB89	On	25/01/2013	Spot Bond			100.00000	99.99973	100.00000	100.00000			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD177	On	01/11/2012			99.80110	97.85940	99.80110	97.59825			0.00	0	0.00
GRD178	On	05/11/2012			99.64339	96.82797	99.64339	96.57269			0.00	0	0.00
GRD179	On	11/01/2013			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRD182	On	04/02/2013			100.00000	99.99837	100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.01501	6.92337	100.01501	6.90661			0.00	0	0.00
GRDC1	On	10/01/2018			100.01973	8.76759	100.01973	8.74634			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	94.95265	100.00000	94.70980			0.00	0	0.00
GRN1B	On	18/11/2012			100.85290	94.92414	100.85290	94.67944			0.00	0	0.00
GRN1C	On	18/11/2012			100.88829	94.98045	100.88829	94.73553			0.00	0	0.00
GRN1D	On	18/11/2012			101.01560	95.18315	101.01560	94.93741			0.00	0	0.00
GRT01	On	08/12/2014			100.57078	21.28721	100.57078	21.23481			0.00	0	0.00
GRT02	On	13/05/2016			101.42786	11.32402	101.42786	11.29624			0.00	0	0.00
GRT03	On	15/10/2015			99.93193	14.89190	99.93193	14.85584			0.00	0	0.00
GRT04	On	15/09/2016			100.43806	10.77819	100.43806	10.75169			0.00	0	0.00
GRT05	On	25/01/2015			102.01673	21.46732	102.01673	21.41437			0.00	0	0.00
GSIZ16	On	23/09/2016			100.31458	11.10766	100.31458	11.08039			0.00	0	0.00
HILB01	On	18/07/2015			99.88260	15.04953	99.88260	14.98342			0.00	0	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	9.77292	100.51108	9.72930			0.00	0	0.00
HILC02	On	17/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			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	52.86847	105.54321	52.73408			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			105.54321	52.86847	105.54321	52.73408			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	59.96926	100.00000	59.85580			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	66.29883	100.00000	66.17305			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			101.63173	54.53393	101.63173	54.64483			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			101.67762	14.52332	101.67762	14.94311			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			105.13866	15.54681	105.13866	15.50742			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			105.76786	52.91685	105.76786	52.78208			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			101.68917	54.63871	101.68917	54.74923			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			101.75803	14.82425	101.75803	15.24298			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			117.06290	13.42855	117.06290	13.39113			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			106.05795	52.97925	106.05795	52.84399			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			101.79257	54.82719	101.79257	54.93704			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			101.86140	15.21061	101.86140	15.62801			0.00	0	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	13.79520	117.06290	13.75677			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				107.08651	53.20006	107.08651	53.06306			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				101.93042	55.07830	101.93042	55.18723			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				101.98773	15.68203	101.98773	16.09776			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				108.34719	53.46965	108.34719	53.33051			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	53.86623	110.21153	53.72393			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.46676	115.88630	10.44079			11,356,857,400.00	98,000	35,498,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.87850	272.42396	3.86032			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.88425	271.70682	3.86608			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	10.98569	101.83148	10.96115			1,527,472,200.00	15,000	30,215,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.96843	102.02133	10.94389			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.19314	1.15000	111.17809			741,975,400,000.00	645,196,000	470,500,000.00
I2038	On 31/01/2038	Spot Bond				1.97000	107.06390	1.97000	107.04703			2,006,933,560,000.00	018,748,000	510,374,000.00
I2050	On 31/12/2050	Spot Bond				2.02000	114.44922	2.04000	113.85441			432,647,640,000.00	214,182,000	135,091,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.13291	95.45000	20.09598			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	89.17100	100.50759	88.95620			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	90.43159	100.56563	90.21046			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.80974	109.26558	21.75728			0.00	0	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	89.50396	100.86049	89.28614			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			102.46253	20.95285	102.46253	20.90040			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.92206	15.56944	100.92206	15.53099			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.23329	57.89183	100.23329	57.74975			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.52781	40.90478	100.52781	40.80413			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	40.47498	100.74849	40.37519			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	37.92527	103.45013	37.83802			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.50958	108.14435	14.47497			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.62488	111.48026	10.59890			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.01455	102.47730	34.93506			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.25134	99.82217	37.16125			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.11552	100.88835	30.04199			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.10752	106.87614	24.04898			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.69773	105.97204	12.66843			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	20.96638	101.15611	22.39342			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	8.71297	101.23137	10.26730			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.38531	119.59470	4.37416			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.83800	121.25275	2.83071			0.00	0	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	20.03370	100.15533	19.97107			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.34584	100.16252	9.31662			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.62653	105.78604	9.60410			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.22910	100.66354	17.17440			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.43811	10.16594	100.43811	10.13374			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	71.59728	100.00000	71.43968			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.73376	99.89211	17.69433			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.73376	99.89211	17.69433			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.88152	100.97091	8.86181			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.60695	5.00000	76.54636		2,500,000,000,000.00	500,000,000	500,000,000.00	
IDW001	On	30/06/2016	Spot Bond			101.37699	15.05480	101.37699	15.00723			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.14656	101.30327	14.10189			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.00347	112.11249	15.96438			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.90796	100.20174	20.85666			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.90796	100.20174	20.85666			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.72528	101.14829	9.69462			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.04562	100.00000	8.02591			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	50.07415	101.89135	49.85054			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On	06/08/2013	Spot Bond			101.88356	70.90435	101.88356	70.58072			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	68.66181	101.64472	68.34551			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.39608	101.44581	22.34537			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	60.52861	100.58397	60.23918			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			104.33728	69.43285	104.33728	69.27462			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.87142	101.67347	16.82994			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	66.72356	99.74422	66.72356			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	98.38845	99.64170	98.12490			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012	Spot Bond			99.54183	96.57606	99.54183	96.32237			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	94.83268	99.44217	94.58829			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	93.15442	99.34271	92.91883			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	91.53883	99.22914	91.31159			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	89.98069	99.12821	89.76134			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	88.47773	99.02750	88.26585			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	82.96279	98.62666	82.77723			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	81.69617	98.52695	81.51640			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	80.47009	98.42745	80.29584			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On	02/04/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20125	100,000.00000	0.20015			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On	08/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	42.24799	100.00000	41.82190			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	40.07357	100.00000	39.72934			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	38.53536	100.00000	38.24710			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	37.39058	100.00000	37.14287			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	36.50576	100.00000	36.28874			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	35.80158	100.00000	35.60855			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On	10/12/2013	Spot Bond			100.00000	35.22793	100.00000	35.05417			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	34.75166	100.00000	34.59370			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	68.61812	101.10218	68.31365			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	95.87270	100.97718	95.38410			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	64.03966	101.06512	63.88305			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.09101	100.29400	14.05678			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.02244	103.81357	16.97981			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.40163	101.94170	16.36121			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	97.36858	100.00000	97.12393			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	90.40883	100.51669	90.18732			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.64641	100.34045	8.62517			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	78.50839	100.00000	78.34914			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.93189	100.81708	23.87284			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.32110	100.33341	10.29575			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	88.86835	100.35507	88.65559			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	79.39507	100.00000	79.05577			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On	03/04/2017	Spot Bond			6.50000	100.24763	6.50000	100.23583			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	81.12777	100.13131	80.89441			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	78.96635	99.98478	78.74518			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	91.24747	100.42362	91.02299			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	90.16623	100.41625	89.94710			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.49854	100.44355	10.46528			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	86.14291	100.14548	85.94509			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.51880	100.16956	28.42963			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	80.45306	100.49744	80.09723			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	54.66361	100.49744	54.41960			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	76.73518	100.32608	76.41196			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	76.41399	100.31481	76.09350			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	91.23874	100.14110	91.01092			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	76.79545	100.14461	76.28966			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	52.15623	100.14677	51.79245			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	55.74303	100.14677	55.35423			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	76.79540	100.14488	76.28961			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On	28/02/2015	Spot Bond			100.00000	15.46582	100.00000	15.35808			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.31055	100.00000	10.23872			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871		5,000,000,000,000.00	50,000,000	50,000,000.00	
ING31	On	31/10/2012	Spot Bond			101.19828	99.57373	101.19828	99.30366			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	66.21084	101.21767	66.04871			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	44.82505	101.23672	44.71526			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	44.82505	101.23672	44.71526			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	55.62724	99.91080	55.49259			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	46.63664	100.00000	46.52243			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.38934	100.24109	22.33499			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.74943	102.25661	22.69321			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	42.52711	100.77468	42.42223			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.64133	99.93260	19.58004			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.31276	99.93094	12.27434			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.26365	99.92988	9.23475			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.74225	104.73009	10.71742			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.67689	104.25515	36.59197		13,865,934,950.00	133,000	503,000.00	
IPL5	On	28/09/2015	Spot Bond			100.91681	15.79328	100.91681	15.75429			0.00	0	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	10.89754	108.21861	10.87153			17,964,289,260.00	166,000	14,952,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.48784	101.03261	23.43042			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.94002	100.34728	16.89840			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.67869	109.98505	21.62685			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.78396	100.44886	9.75990			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.76878	100.75653	8.74716			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.06663	110.94012	3.05929			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.30484	124.10625	2.29848			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	60.18947	100.58379	59.90827			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.13119	100.18782	8.10575			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.05111	99.99997	8.01571			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.58595	101.62507	7.55214			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.40188	100.60774	0.40008			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00655	100.28878	0.00652			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	41.95831	100.00000	100.00000			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.09457	100.00000	2.08056			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	73.08521	102.06373	72.94375			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	85.74589	100.17994	85.54937			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			117.77551	18.73869	117.77551	18.69160			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.30725	101.74618	11.27943			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.28038	124.10625	2.27409			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	99.72755	99.71588	99.45658			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	94.34669	99.41373	94.10487			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	92.68637	99.31432	92.45321			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	91.08784	99.20028	90.86290			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	89.54578	99.09942	89.32860			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	88.05803	98.99876	87.84822			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	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	82.59288	98.62399	82.40897			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	81.34181	98.49850	81.16365		1,280,480,500,000.00	13,000,000	13,000,000.00	
IVA304	On	24/01/2013	Spot Bond			98.39906	80.12695	98.39906	79.95424			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA320	On	13/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	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	53.43624	100.00000	53.33486			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	44.44444	100.00000	43.93254			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	41.54023	100.00000	41.14114			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	39.58273	100.00000	39.25654			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	38.17537	100.00000	37.89996			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	37.11545	100.00000	36.87734			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	36.28874	100.00000	36.07915			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	35.62605	100.00000	35.43895			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	35.08307	100.00000	34.91413			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	34.63009	100.00000	34.47613			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	57.11825	100.11329	56.97975			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.53259	101.15218	8.51170			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	30.27660	101.33204	31.83441			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.69547	101.39683	12.63900			0.00	0	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	84.60491	100.01454	84.41434			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	68.61813	101.10215	68.31365			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	95.45734	100.97704	94.97814			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	69.33968	100.00000	69.17170			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.46904	100.00000	66.30801			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			103.25721	82.62553	103.25721	82.44373			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			102.85510	78.26726	102.85510	78.10517			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.85336	2.65783	100.85336	2.64761			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	81.37066	100.00000	81.19605			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	72.11537	100.00000	71.97800			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			146.46402	15.63698	146.46402	15.59036			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			101.88203	44.14818	101.88203	44.03943			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.15505	20.28890	100.15505	20.23914			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.36228	16.85033	100.36228	16.78680		113,610,100,960.00	1,132,000	8,875,000.00	
LGL03	On	03/04/2018	Spot Bond			98.87452	1.74975	98.87452	1.74316			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	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	82.41872	98.55765	82.23571			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			99.62912	96.06670	99.62912	95.81545			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			101.08680	65.61517	101.08680	65.32406			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			99.30957	91.07890	99.30957	90.85375			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			99.14082	88.46606	99.14082	88.25400			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	82.39764	98.70105	82.21446			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	72.99854	97.83334	72.85599			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	45.57361	100.00000	45.23154			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	66.70712	99.81806	99.72727			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	77.65957	100.00000	99.99986			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	82.97901	99.92980	82.79554			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	38.20608	99.92873	38.11358			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	62.14062	100.85528	61.98893			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	29.42664	100.87824	29.35479			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	26.93677	100.00907	26.87151			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.19496	99.91959	19.13507			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	10.46313	100.16737	10.38534			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.90629	100.17350	1.89798			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011 On	30/01/2013	Spot Bond			100.00000	100.20989	100.00000	99.94267			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	100.36103	101.40172	100.08899			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	45.85040	101.42165	45.73792			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	93.94222	100.00000	93.70500			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.64281	100.00000	44.53466			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	95.44413	100.00000	95.20127			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	44.05511	100.00000	43.94839			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	38.44917	100.00000	38.35602			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.41814	100.00000	23.36079			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.17492	100.00000	23.11878			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.94632	100.00000	5.93175			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.51738	100.00000	14.48182			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.01066	106.46019	8.98955		5,323,009,500.00	50,000	40,000.00	
MCB2M On	13/12/2012	Spot Bond			100.46941	89.22612	100.46941	89.01075			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.49923	100.55268	21.44632			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.87186	100.10089	25.81424			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.91346	100.10166	25.85574			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.69503	100.10553	10.67121			0.00	0	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	9.72689	102.05054	9.70511			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.60109	102.14122	9.57958			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.65724	100.13874	12.62904			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.23821	102.46074	12.21073			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.56581	102.63527	12.53755			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.74242	109.14290	25.68124			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.14527	100.35527	12.11543			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.22934	100.36949	7.21158			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.51184	108.22148	10.48422			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.80948	105.26282	16.77025		13,263,115,320.00		126,000	26,002,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.31101	100.76354	16.25919			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.41683	106.38091	13.38559			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	61.81685	100.73012	61.66446			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			106.29569	13.03711	106.29569	13.00678		11,479,934,520.00		108,000	8,185,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	32.11782	109.35704	32.04178		30,619,971,200.00		280,000	5,089,486.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.60066	108.68196	19.55447			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	12.91444	112.43670	12.88317		25,523,130,900.00		227,000	4,389,000.00
MTN05 On	28/10/2013	Spot Bond			105.38322	50.54847	105.38322	50.43169			0.00	0	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	89.53461	99.21764	89.31723			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			98.63643	81.49967	98.63643	81.32056			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			97.71856	71.75910	97.71856	71.62151			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.87618	100.00000	6.85952			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11765	100.00000	0.11736			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	7.20254	100.00000	7.18509			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	7.29155	100.00000	7.27389			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.89771	6.70169	100.89771	6.68532			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.90718	6.77177	100.90718	6.75524			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.92303	6.88856	100.92303	6.87173			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.93092	6.94694	100.93092	6.92997			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.94038	7.01698	100.94038	6.99984			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.96406	7.19205	100.96406	7.17448			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.97993	7.30872	100.97993	7.29086			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.99728	7.43703	100.99728	7.41886			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			101.01305	7.55364	101.01305	7.53517		9,293,200,600,000.00	92,000,000	23,000,000.00	
N4A502 On	14/08/2020	Spot Bond			101.02081	7.61194	101.02081	7.59333			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			101.11573	8.31086	101.11573	8.29052			0.00	0	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	9.12490	101.22620	9.10255			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11765	100.00000	0.11736			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11765	100.00000	0.11736			0.00	0	0.00
NBK10B	On	21/04/2014			101.70052	36.53430	101.70052	36.44445			0.00	0	0.00
NBK11B	On	27/10/2014			101.25975	21.24935	101.25975	21.19729			0.00	0	0.00
NBK12B	On	20/02/2015			100.87403	21.61448	100.87403	21.56172			0.00	0	0.00
NBK13B	On	21/02/2017			101.31348	9.72369	101.31348	9.69985			0.00	0	0.00
NBK14B	On	27/08/2015			100.75760	18.30720	100.75760	18.22620			0.00	0	0.00
NBK15B	On	27/08/2017			100.79541	10.23931	100.79541	10.19399			0.00	0	125,000,000.00
NBK2A	On	15/09/2015			110.77590	17.54019	110.77590	17.49753		17,945,695,800.00		162,000	15,233,000.00
NBK2B	On	15/09/2015			101.00801	16.51848	101.00801	16.47766			0.00	0	0.00
NBK3A	On	09/09/2019			118.84122	10.91074	118.84122	10.88266		16,994,294,460.00		143,000	6,920,000.00
NBK4	On	28/10/2024			30.23292	4.18887	30.23292	4.18585			0.00	0	0.00
NBK5B	On	19/04/2013			102.03598	81.88574	102.03598	81.80372			0.00	0	0.00
NBK6A	On	19/04/2015			111.25692	18.92973	111.25692	18.88379			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			101.70058	19.08867	101.70058	19.47359			0.00	0	0.00
NBK7B	On	19/04/2020			101.79234	7.31698	101.79234	7.79434			0.00	0	0.00
NBK8A	On	24/03/2014			103.06649	37.00353	103.06649	36.91865			0.00	0	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	39.60635	100.27352	39.50911			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			107.67718	14.17862	107.67718	14.14492			29,395,870,140.00	273,000	10,023,000.00
NBK9B	On	23/03/2016	Spot Bond			100.28219	12.32472	100.28219	12.29446			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			117.77042	78.34033	117.77042	78.16511			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	80.81842	101.18874	99.72579			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	90.72851	100.66622	90.50535			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.85802	100.00000	27.80516			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.18757	100.00000	35.12080			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.56634	100.00000	26.51593			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.19063	100.00000	25.14283			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.34640	100.88001	22.29184			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	89.55139	100.53804	89.33407			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	86.83865	100.29682	86.63477			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	86.62254	100.27583	86.41967			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	86.62254	100.27583	86.41967			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	86.62254	100.27583	86.41967			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	20.90661	100.26098	20.85584			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.01676	20.39222	100.01676	20.34281			0.00	0	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	20.02655	99.92572	19.97807			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.80811	100.72872	16.76668			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.48432	78.84167	16.45816			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.10918	100.68736	13.07687			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.47884	100.00000	11.45712			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	12.79612	101.44317	12.76471			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	13.36327	101.58167	13.33044			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.40649	101.36186	14.37116			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	10.93467	99.92294	10.90819			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	98.91696	100.00000	98.73873			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.50179	74.70107	13.48117			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	61.74230	100.71896	61.59176			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	40.48214	100.42509	40.40080			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	40.41295	100.41859	40.33174			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.84849	100.13494	15.77872			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.51778	101.09351	11.46667			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	1.96989	100.28784	1.96061			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	9.92719	100.21716	9.87873			0.00	0	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	2.47409	100.00000	2.45552			0.00	0	0.00
NED11	On	17/09/2015			108.64353	17.90647	108.64353	17.86359			0.00	0	0.00
NED12A	On	14/12/2012			100.43443	88.95976	100.43443	88.74561			0.00	0	0.00
NED12B	On	14/12/2012			103.93706	91.85077	103.93706	91.62295			0.00	0	0.00
NED6	On	20/09/2013			103.85854	52.67254	103.85854	52.55097		415,434,160,000.00	4,000,000	2,000,000.00	
NED8	On	08/02/2014			105.20960	40.83788	105.20960	40.74418			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00389	7.21401	100.00389	7.19654			0.00	0	0.00
NEDH1A	On	20/11/2018			122.15519	18.77257	122.15519	18.72400			0.00	0	0.00
NEDH1B	On	20/11/2018			109.62449	10.88855	109.62449	10.85992			0.00	0	0.00
NET41	On	16/02/2013			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
NHM001	On	04/09/2015			100.87482	10.79725	100.87482	10.74890			0.00	0	0.00
NILB10	On	08/12/2016			154.74879	5.75719	154.74879	5.73860			0.00	0	0.00
NMP20N	On	24/07/2020			110.78287	10.61965	110.78287	10.59425			0.00	0	0.00
NQ1A10	On	22/05/2020			112.47442	11.04293	112.47442	11.01323			0.00	0	0.00
NQ1A11	On	22/05/2016			100.87478	11.06142	100.87478	11.03441		8,876,980,640,000.00	88,000,000	22,000,000.00	
NQ1A12	On	22/05/2014			100.84223	29.75526	100.84223	29.68264		9,277,485,160,000.00	92,000,000	23,000,000.00	
NQ1A14	On	22/05/2013			100.77827	62.62529	100.77827	62.47252			0.00	0	500,000.00
NQ1A15	On	22/05/2015			100.82862	16.03415	100.82862	15.98372			0.00	0	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	11.09592	114.30671	11.06564			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			100.88848	30.05160	100.88848	29.97822			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.82727	62.81575	100.82727	62.66245			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.20704	100.85447	16.15606			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.47286	112.37668	11.44203			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	30.40007	100.94287	30.32581			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	63.06965	100.89257	62.91565			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.52537	100.90208	16.47338			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	94.19709	100.00000	93.95862			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	63.10667	100.90209	62.95256			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	94.33606	100.00000	94.09723			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	63.32661	100.92679	63.17193			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	94.40554	100.00000	94.16654			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	63.58253	101.02443	63.42708			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	63.92606	101.11272	63.76965			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.70335	101.14634	9.67960			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.58003	101.06357	12.54926			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	47.62646	133.37761	47.48944			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	38.51205	112.65666	38.41865			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.44976	127.61916	14.41084			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	14.98154	133.90446	14.93986		1,339,044,600,000.00		10,000,000	7,400,000.00
NRA023 On	31/05/2023	Spot Bond			166.40319	6.03744	166.40319	6.01687			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			132.37089	13.87829	132.37089	13.83983			0.00	0	7,340,000.00
NTC09 On	18/04/2013	Spot Bond			99.96864	82.36212	99.96864	82.18115			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			99.87889	37.79663	99.87889	37.70516			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			99.88231	37.67256	99.88231	37.58139			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			101.83987	11.47112	101.83987	11.44288			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			101.27473	21.37001	101.27473	21.31766			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			101.19990	67.67350	101.19990	67.37299			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			101.37662	18.28914	101.37662	18.20782			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	14.26231	100.00000	14.22776			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	14.30868	100.00000	14.27402			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	14.33651	100.00000	14.30178			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	15.00431	100.00000	14.96797			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.74631	100.00000	15.70817			0.00	0	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			100.00000	20.38381	100.00000	20.33444			0.00	0	0.00
OML01	On	27/10/2015			110.62267	18.93670	110.62267	18.89120			67,922,319,380.00	614,000	110,401,000.00
OTCA05	On	30/04/2013			101.46154	66.95348	101.46154	66.78916			0.00	0	0.00
OTCA06	On	30/04/2014			101.50084	32.61636	101.50084	32.53629			0.00	0	0.00
OTCA07	On	30/04/2013			101.43206	66.87162	101.43206	66.70756			0.00	0	0.00
OTCA08	On	30/04/2014			101.45171	32.39176	101.45171	32.31227			0.00	0	0.00
OTCA10	On	30/04/2017			108.95552	12.73510	108.95552	12.70179			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	98.11828	100.00000	97.85522			0.00	0	0.00
OTCA2U	On	31/07/2016			100.00000	5.67496	100.00000	5.65001			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
PBET01	On	13/09/2015			109.71000	11.78337	109.71000	11.75949			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	21.78063	100.00000	21.72788			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	6.24521	100.00000	6.22991			0.00	0	0.00
PMM02	On	13/06/2013			100.48296	60.15051	100.48296	59.95986			0.00	0	0.00
PMM04	On	25/01/2013			98.38076	79.95722	98.38076	79.78527			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	54.95636	100.00000	54.83439			0.00	0	0.00
PNP06	On	21/11/2012			100.73845	95.27941	100.73845	95.03594			0.00	0	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	28.41929	100.42050	28.34943			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	91.48317	103.78737	91.25711			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	88.71924	100.37625	88.50630			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	59.22070	100.37300	59.07518			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.39251	59.37581	100.39251	59.22988			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.41791	59.57741	100.41791	59.43096			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.38925	88.76155	100.38925	88.54848			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.43155	28.56312	100.43155	28.49290			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			103.92808	91.66535	103.92808	91.43857			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.42500	59.63429	100.42500	59.48769			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.42441	59.90800	100.42441	59.76071			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.41200	88.83557	100.41200	88.62229			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.45623	28.88456	100.45623	28.81353			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.48342	60.09947	100.48342	59.95164			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.47042	89.02594	100.47042	88.81209			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.48350	29.23975	100.48350	29.16783			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.53526	60.51285	100.53526	60.36393			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			101.01119	43.60091	101.01119	43.49433			0.00	0	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	35.32489	115.36704	35.17382			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.40239	90.32933	24.35220			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.15140	36.97373	1.15033			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.38000	122.92264	5.39000	122.87463		121,617,620,558,400.00	605,505,680	24,749,033,160.00	
R158	On	15/09/2015	Spot Bond			122.26482	25.82605	122.26482	25.71107			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.75867	85.50505	12.73360			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	21.37540	128.79704	21.27680			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.03339	81.26980	7.02015			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	58.40967	106.08559	58.27474			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.55000	128.95492	7.57000	128.72690		52,379,534,992,700.00	937,686,754	8,878,537,091.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08213	34.66514	1.08118			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.03419	32.55096	1.03334			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.94405	111.08353	212.91849	110.74220			0.00	0	1,364,933,000.00
R197	On	07/12/2023	Spot Bond			1.20000	279.23292	1.20000	279.19468		60,000,000,000.00	50,000,000	326,352,360.00	
R201	On	21/12/2014	Spot Bond			4.89500	110.78312	4.89000	110.77913		13,889,562,500,000.00	837,500,000	2,554,538,000.00	
R202	On	07/12/2033	Spot Bond			1.93000	205.57670	1.93000	205.54448		19,122,440,000.00	9,908,000	1,796,513,000.00	
R2023	On	28/02/2023	Spot Bond			7.05500	106.18694	7.08500	105.94201		7,639,154,000,000.00	082,800,000	4,322,477,000.00	

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			5.80000	111.18580	5.83000	111.03425			11,732,443,000,000.00	022,835,000	7,445,505,805.00
R204	On	21/12/2018	Spot Bond			6.10000	112.35319	6.14000	112.12027			19,814,886,200,000.00	248,342,000	6,393,614,691.00
R2048	On	28/02/2048	Spot Bond			99.20808	9.94613	99.20808	9.92402			78,581,728,087,200.00	792,090,000	1,488,500,000.00
R205	On	31/03/2014	Spot Bond			100.00000	38.68711	100.00000	38.59340			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.01000	104.97137	5.02000	104.94522			7,416,453,300,000.00	480,330,000	2,272,728,000.00
R207	On	15/01/2020	Spot Bond			6.42000	106.71464	6.46000	106.46150			16,897,600,179,000.00	632,024,950	6,493,255,684.00
R208	On	31/03/2021	Spot Bond			6.60500	101.36508	6.63000	101.18646			38,728,675,095,000.00	863,539,000	9,360,791,570.00
R209	On	31/03/2036	Spot Bond			8.31000	79.29360	8.34000	79.02043			63,061,141,350,000.00	588,585,000	10,070,295,000.00
R210	On	31/03/2028	Spot Bond			1.56000	158.61952	1.56000	158.59622			0.00	0	57,700,000.00
R211	On	31/01/2017	Spot Bond			0.28000	123.29402	0.28000	123.28023			14,497,000,000.00	51,775,000	1,302,000,000.00
R212	On	31/01/2022	Spot Bond			1.15000	128.25224	1.15000	128.23489			134,648,900,000.00	117,086,000	1,066,235,378.00
R213	On	28/02/2031	Spot Bond			8.13000	90.35066	8.15000	90.15688			32,214,840,450,000.00	962,465,000	3,698,077,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.22251	77.73332	9.20580			154,652,228,006,360.00	989,523,000	6,227,640,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	72.37553	98.10852	72.23500			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.75303	95.74929	49.64561			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.39948	93.40448	34.32672			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.18674	91.01110	24.13668			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.61923	87.49080	17.58394			0.00	0	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	12.75867	85.50505	12.73360			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.38171	83.47163	9.36365			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.03339	81.26980	7.02015			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	86.36463	99.35642	86.16207			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	59.49180	96.68315	59.36373			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.87297	94.26296	40.78681			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.52343	91.92899	28.46455			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.17778	89.76971	20.13694			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.81385	86.42385	14.78481			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.80453	84.45562	10.78375			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.02926	82.31050	8.01416			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.09538	79.97373	6.08419			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.04891	75.56089	5.04008			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.01158	73.15412	4.00476			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.36166	69.91580	3.35616			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.74011	67.83418	2.73574			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.26168	65.82731	2.25817			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.89382	63.84766	1.89096			0.00	0	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	1.78800	60.09257	1.78544			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.54611	58.22853	1.54395			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.44692	55.42223	1.44499			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.28098	53.71567	1.27932			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.14444	52.07678	1.14299			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.03125	50.50256	1.02999			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93274	49.04085	0.93163			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.84956	47.63992	0.84857			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.31249	40.84619	1.31115			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.24942	39.49703	1.24819			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.19623	38.20719	1.19509			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15140	36.97373	1.15033			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11370	35.79392	1.11270			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08213	34.66514	1.08118			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05585	33.58493	1.05496			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03419	32.55096	1.03334			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	42.98554	100.64880	42.87965			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	55.89719	99.92574	55.76187			0.00	0	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	12.26606	99.90770	12.23637			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.96576	17.52107	100.96576	17.46591			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.73415	100.00000	2.58979			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.56581	90.18257	100.56581	89.96204			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	59.39060	100.63344	59.20212			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	59.39463	100.61948	59.20616			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	54.87343	100.62865	54.62822			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	20.10405	100.22952	20.05472			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	72.88853	100.00000	72.79411			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	89.41529	100.48281	89.19573			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	26.05007	101.67229	25.98602			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.98371	5.87500	103.96727			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	97.02607	100.84394	96.77336			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	19.38414	100.93776	19.29824			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	82.53711	100.29264	82.35034			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	41.07570	100.11180	40.76715			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	29.37880	100.68733	29.30642			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			101.03586	92.76651	101.03586	92.53359			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			101.10798	92.90770	101.10798	92.67427			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			102.70350	25.01799	102.70350	24.95592			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.28309	13.06721	100.28309	13.04128			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	11.12423	102.22019	11.09675			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	13.39679	101.97649	13.36377			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	13.39679	101.97649	13.36377			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	50.28482	99.90414	50.06387			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	63.49065	100.99069	63.20918			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	58.32747	100.58819	58.06691			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	39.28836	100.00000	38.99347			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.35743	100.38461	4.33800			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.37880	100.43152	0.37711			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	43.06526	100.88031	42.95896			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.71833	100.00000	37.64366			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.30574	101.00223	23.24877			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.33253	5.25000	101.31826			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.67387	100.00000	0.67222			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.66655	100.00000	3.65766			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.22473	109.50878	9.20262			7,227,579,480.00	66,000	6,112,135.00
SA061U	On	14/12/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	7.95697	105.69036	7.94126			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	94.64018	100.82812	94.39689			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.65693	117.11129	15.61776			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.71293	100.96377	10.68676			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.49500	109.76738	13.46278			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	7.00534	101.55586	6.98814			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.87122	100.47716	7.85186			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.08510	101.44951	6.06565			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.01072	110.28697	21.95825			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	71.01679	101.21158	70.88270			809,692,640,000.00	8,000,000	6,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.53454	101.86258	9.51300			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			127.67688	33.00217	127.67688	32.90934			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	36.72558	159.66556	36.60670			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	61.06486	152.98792	60.91126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			117.95662	18.70852	117.95662	18.66066			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.62699	118.36117	18.57920			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.58631	118.56412	18.53856			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	64.75880	143.82678	64.59722			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.25142	103.68838	10.22779			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.67064	118.14423	18.62281			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.65026	118.24540	18.60245			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	53.81761	211.65251	53.65524			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	71.97060	100.00000	71.83326			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.50313	100.42831	8.48221			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.44116	99.21990	30.36712			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.55933	100.36654	29.48670			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.65649	100.15186	10.63064			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	57.71320	100.16711	57.57318			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.58073	100.00000	44.47274			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.33098	107.02647	10.30655			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.19033	101.09831	44.08223			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	10.18976	101.18390	10.16481			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.29283	7.68117	100.29283	7.66230			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.01219	100.00000	1.00995			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	7.92873	100.30374	7.90925			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.26678	112.35030	12.23693			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.67051	107.31305	13.63863			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.75981	101.14300	7.73533			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.47162	100.81390	21.41923			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.45339	100.85958	8.42680			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.07226	100.88565	8.05255			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.32280	107.86744	9.30726		45,304,324,800.00	420,000	3,738,000.00	
SBS3	On	25/05/2026	Spot Bond			100.17939	11.44913	100.17939	11.42390			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.06568	102.91713	12.03849			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	73.79899	102.48454	73.65433			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.59701	118.34171	15.55766		15,147,738,880.00	128,000	4,310,000.00	
SBSI10	On	03/07/2013	Spot Bond			120.99445	63.94513	120.99445	63.77427			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.93844	265.12288	3.92031			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.38531	119.59470	4.37416			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.05814	112.58000	10.03077			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On	20/01/2013	Spot Bond			100.00000	89.27191	100.00000	89.07528			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.47778	100.00000	2.47171			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21287	82.63494	0.21241			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.24763	6.50000	100.23583			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.33790	100.49004	10.31247			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	57.89926	100.22255	57.75717			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.17320	100.24006	16.13351			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.76653	100.37865	9.74253			0.00	0	5,000,000.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.16663	104.63904	10.15003			7,952,567,040.00	76,000	776,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	56.70279	104.53403	56.57336			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.56183	110.17225	13.52952			0.00	0	148,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	63.24913	104.99511	63.10345			10,919,491,440.00	104,000	81,000.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.35648	102.86503	10.33276			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.90129	101.14731	29.82811			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.25000	100.91285	11.22252			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.49936	101.15213	16.45898			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.08317	100.91985	9.06099			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On	28/06/2016	Spot Bond			110.58806	15.15052	110.58806	15.11412			1,333,692,003,600.00	12,060,000	6,030,000.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.24639	99.95086	19.18632			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.33105	100.74418	10.30558			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	9.93258	100.29998	9.90819			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	7.73767	101.49647	7.71320			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.12141	89.26946	8.10496			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.15423	88.92846	8.13776			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.23059	107.77651	23.19166			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.54618	97.48656	9.52561			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.57780	100.44496	10.54428			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.13716	104.60347	10.11361			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.38379	119.58561	18.33625			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.72554	101.19280	2.71456			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872 On	13/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	51.00823	100.00000	50.89503			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.13295	100.00000	55.01059			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			99.87528	66.69443	99.87528	66.69442			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN935 On	05/11/2012	Spot Bond			99.64354	96.82796	99.64354	96.57269			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	94.82831	99.53077	94.58373			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	94.58450	99.51589	94.34121			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			99.48756	94.10075	99.48756	93.86001			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			99.48776	94.10074	99.48776	93.86000			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			99.42961	93.14884	99.42961	92.91308			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			99.43109	93.14875	99.43109	92.91298			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.10042	94.06657	100.10042	93.82452			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			99.40185	92.68040	99.40185	92.44706			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			99.34562	92.45101	99.34562	92.21896			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			99.33096	91.53088	99.33096	91.30345			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			99.03221	87.01504	99.03221	86.81009			0.00	0	0.00
SYN948 On	19/10/2012	Spot Bond			99.88778	66.69165	99.88778	66.69164			0.00	0	0.00
SYN949 On	29/11/2012	Spot Bond			99.30851	91.07898	99.30851	90.85384			0.00	0	0.00
SYN950 On	15/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN951 On	21/01/2013	Spot Bond			100.00000	80.39648	100.00000	80.21978		87,700,000,000,000.00	877,000,000	487,000,000.00	
SYN952 On	22/11/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506		34,800,000,000,000.00	348,000,000	174,000,000.00	
SZ18 On	30/09/2015	Spot Bond			117.60842	17.21952	117.60842	17.17581			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			104.75139	9.08415	104.75139	9.06315			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	35.45402	100.00000	35.37599			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	37.19053	102.75446	37.10545		15,824,186,840,000.00	154,000,000	77,000,000.00	
TFS100	On	22/01/2013	Spot Bond			98.53867	80.45233	98.53867	80.27797			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	77.95376	98.31078	77.79042			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	87.83648	99.10758	87.62749			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	72.57544	97.81910	72.43456			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	70.58824	100.00000	66.66667			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	96.67212	100.94335	96.42008			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	83.34131	99.98492	83.15572			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	82.25420	99.89383	82.07358			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.57249	101.19250	15.53437			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.48420	107.95127	13.45261			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	90.89306	100.57712	90.66859			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.40783	100.87887	42.32320			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	44.10186	100.92142	43.96307			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	66.70396	99.83233	66.70395			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1 On	18/10/2038	Spot Bond			101.62026	7.45595	101.62026	7.43234			0.00	0	0.00
TH10A2 On	18/10/2038	Spot Bond			101.66672	7.68502	101.66672	7.66068			0.00	0	0.00
TH10A3 On	18/10/2038	Spot Bond			102.00557	9.56020	102.00557	9.53881			0.00	0	0.00
TH10B1 On	18/10/2038	Spot Bond			101.76658	8.17694	101.76658	8.15102			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			101.98019	9.22667	101.98019	9.19737			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			102.86169	13.52305	102.86169	13.47979			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			101.66078	9.74160	101.66078	9.71765			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	5.82526	101.48088	5.81096			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.26891	101.58542	6.25351			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.30198	105.94334	6.28591			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.15352	101.79445	7.13591			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.54552	101.88733	7.52694			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.65798	102.87096	11.62902			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.47216	101.59334	9.44889			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.42685	101.62589	11.39875			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.69516	101.64915	9.67133			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.41625	101.62589	6.40047			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.51464	101.64915	6.49862			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			101.66078	6.56381	101.66078	6.54768			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			101.61194	9.54652	101.61194	9.52306			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			101.64915	9.69516	101.64915	9.67133			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			101.77704	10.20542	101.77704	10.18031			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.05500	101.77704	7.03764			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.20542	101.77704	10.18031			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	10.94565	101.96303	10.91867			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.03407	102.00952	8.01426			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	10.89945	101.95141	10.87259			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.56660	102.88090	14.53042			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	11.90676	102.93896	11.87716			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.70301	102.91574	14.66647			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.14450	100.16956	39.04953			0.00	0	5,000,000.00
TL15	On	29/04/2015	Spot Bond			115.34604	25.15476	115.34604	25.09224			13,034,102,520.00	113,000	3,980,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.26220	98.42479	10.24300			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.15156	113.10271	13.11957			29,180,499,180.00	258,000	994,229,940.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.09864	114.87864	10.07336			18,610,339,680.00	162,000	305,011,766.00
TN23	On	06/11/2023	Spot Bond			120.75839	13.87538	120.75839	13.83981			0.00	0	109,086,066.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			105.49834	10.48438	105.49834	10.46027			0.00	0	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.48154	103.04013	12.45339			49,665,342,660.00	482,000	221,106,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.55093	100.87844	8.51042			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.75094	100.89915	8.70947			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.00420	100.92536	8.96153			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.03085	100.92812	8.98805			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.28235	101.05768	10.23357			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.45483	101.32571	17.37185			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	19.73503	100.00000	19.57661			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.22060	100.00000	10.13856			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.75836	100.00000	8.68804			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.81278	10.00000	99.78606			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.81744	9.75000	99.79139			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.82088	100.00000	9.79556			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On	07/03/2013	Spot Bond			97.58601	73.62355	97.58601	73.47892			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	70.19297	96.66726	70.06303			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	91.08521	99.23248	90.86021			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	83.89079	98.71758	83.70088			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	62.72858	99.76004	62.60977			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	77.78945	98.31631	77.62680			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.65684	114.88602	10.63016			0.00	0	4,000,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	97.42721	104.60170	97.16943			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	37.86274	99.85679	38.11081			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.60266	99.84614	13.04990			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.31656	100.02475	21.26492			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.85294	107.51485	11.82479			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	97.76270	100.00000	97.50543			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.29919	100.00000	45.18945			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	97.79279	100.00000	97.53544			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.59431	100.00000	45.47885			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	97.90113	100.00000	97.64350			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.78659	100.00000	45.67567			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			101.12514	17.06724	101.12514	17.01344			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.42749	101.16690	11.39145			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	8.98505	101.16870	8.95671			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	78.39710	100.00000	78.23808			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	91.20022	100.62384	90.97149			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.80676	142.66000	7.78782			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.33878	125.92352	17.29282			0.00	0	66,625,000.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.67947	235.74310	5.65490			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.94894	110.71509	20.89884			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	12.99002	112.63018	12.95853			0.00	0	55,093,068.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.60442	114.13989	11.57599			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.58393	112.54320	11.55586			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.54157	112.28516	11.51366			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	51.39022	95.75673	51.27927			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.63934	94.53097	42.54924			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.55735	86.34739	14.52898			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.44734	92.99863	33.37724			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	27.98990	91.84060	27.93248			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			85.12782	12.02745	85.12782	12.00403			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	20.99079	90.00797	20.94844			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.53243	86.33473	14.50412			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.04141	64.79116	2.03825			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02783	100.00000	0.02778			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.94646	100.00000	18.91051			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On	20/08/2015	Spot Bond			100.00000	14.14224	100.00000	14.11541			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.92197	100.00000	11.89941			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.91469	100.00000	8.89778			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.42101	100.00000	8.40503			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.08456	100.00000	7.07112			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00

Total for j-Bonds : 816,621,303,162,940.00 ,221,280,384 109,647,353,316.00

Grand Total: 16,623,816,554,499.00 121,317,378 09,648,850,752.00