



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 22/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.68470	8.68470	8.70450	8.70450		15.47	105,171,717.00	12,110	315,605.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			909.98470	0.90998	889.974	14.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			5.48470	0.00548	5.274	14.90	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			765.28370	0.76528	745.264	14.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			10.78370	0.01078	10.563	14.47	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			718.19990	0.71820	698.201	14.40	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			13.69990	0.01370	13.501	14.40	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			4.49690	0.00450	3.833	28.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,399.99690	2.40000	2,419.133	28.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			71.06220	0.07106	64.479	18.54	0.00	0	9,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			616.56220	0.61656	629.779	18.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			45.64790	0.04565	41.058	20.06	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			841.14790	0.84115	856.358	20.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			11.65500	0.01165	10.118	24.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,707.15500	1.70715	1,725.418	24.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			94.56210	0.09456	86.356	17.67	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			490.06210	0.49006	501.656	17.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			77.97200	0.07797	70.896	18.24	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			573.47200	0.57347	586.196	18.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			73.73770	0.07374	66.962	18.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			599.23770	0.59924	612.262	18.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			141.17770	0.14118	130.218	16.57	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			336.67770	0.33668	345.518	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			115.45210	0.11545	105.934	17.12	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			410.95210	0.41095	421.234	17.12	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			113.16130	0.11316	103.780	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			418.66130	0.41866	429.079	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			190.90650	0.19091	177.618	15.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			236.40650	0.23641	242.918	15.75	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			172.67900	0.17268	160.180	16.02	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			268.17900	0.26818	275.480	16.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			165.86970	0.16587	153.684	16.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			281.36970	0.28137	288.984	16.13	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			318.15320	0.31815	301.125	14.93	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			113.65320	0.11365	116.425	14.93	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			260.54380	0.26054	244.904	15.20	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			156.04380	0.15604	160.204	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			210.94970	0.21095	196.868	15.47	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			206.44970	0.20645	212.168	15.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			457.17610	0.45718	438.131	14.39	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			52.67610	0.05268	53.431	14.39	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			441.91420	0.44191	423.019	14.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			57.41420	0.05741	58.319	14.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			419.56310	0.41956	400.915	14.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			65.06310	0.06506	66.215	14.53	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			671.77020	0.67177	651.816	14.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			17.27020	0.01727	17.116	14.33	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			626.10440	0.62610	606.222	14.26	0.00	0	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			21.60440	0.02160	21.522	14.26	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			496.54660	0.49655	477.178	14.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			42.04660	0.04205	42.478	14.26	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.79700	8.79700	8.81720	8.81720		16.43	3,149,326.00	358	40,268.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			99.20400	0.09920	94.887	21.77	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,482.00400	1.48200	1,497.887	21.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			76.11220	0.07611	72.743	23.09	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,808.91220	1.80891	1,825.743	23.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			61.08390	0.06108	58.265	24.11	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,093.88390	2.09388	2,111.265	24.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			212.85330	0.21285	204.608	18.52	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			745.65330	0.74565	757.608	18.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			175.45230	0.17545	168.379	19.30	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			908.25230	0.90825	921.379	19.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			117.01750	0.11702	112.008	21.01	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,299.81750	1.29982	1,315.008	21.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			357.30850	0.35731	345.096	16.62	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			390.10850	0.39011	398.096	16.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			304.77600	0.30478	293.882	17.18	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			487.57600	0.48758	496.882	17.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			274.46910	0.27447	264.408	17.56	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			557.26910	0.55727	567.408	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			799.75040	0.79975	780.910	14.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			82.55040	0.08255	83.910	14.88	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			522.79700	0.52280	507.184	15.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			205.59700	0.20560	210.184	15.45	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			398.22720	0.39823	385.066	16.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			331.02720	0.33103	338.066	16.26	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			881.24350	0.88124	861.870	14.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			64.04350	0.06404	64.870	14.85	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			8.89580	8.89580	8.91570	8.91570		17.02	3,754,027.60	422	13,900.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			556.17550	0.55618	542.959	16.53	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			390.47550	0.39048	397.159	16.53	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			551.80290	0.55180	538.656	16.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			396.10290	0.39610	402.856	16.56	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			560.58840	0.56059	547.298	16.50	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			384.88840	0.38489	391.498	16.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.06390	9.06390	9.08330	9.08330		17.80	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			506.69330	0.50669	498.525	19.34	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,113.39330	1.11339	1,124.625	19.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			387.03130	0.38703	380.598	20.72	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,573.73130	1.57373	1,586.698	20.72	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,269.17380	1.26917	1,251.138	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			185.87380	0.18587	187.238	15.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			821.35900	0.82136	809.824	16.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			488.05900	0.48806	495.924	16.89	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			721.04590	0.72105	710.981	17.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			637.74590	0.63775	647.081	17.64	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.22440	9.22440	9.24370	9.24370		18.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,578.82870	1.57883	1,563.113	16.13	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			335.12870	0.33513	338.713	16.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.90040	9.90040	9.91900	9.91900		19.62	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.68470	8.68470	8.70450	8.70450		15.47	0.00	0	1,250.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			45,634.65280	0.45635	43,727.056	14.30	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			5,184.65280	0.05185	5,257.056	14.30	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			26,561.61170	0.26562	24,982.090	15.15	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			15,111.61170	0.15112	15,512.090	15.15	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			17,267.89920	0.17268	16,017.989	16.02	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			26,817.89920	0.26818	27,547.989	16.02	0.00	0	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			8.79700	8.79700	8.81720	8.81720		16.43	0.00	0	10.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			42,534.88980	0.42535	41,158.864	16.07	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			29,814.88980	0.29815	30,458.864	16.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.89580	8.89580	8.91570	8.91570		17.02	0.00	0	5.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			55,180.28840	0.55180	53,865.640	16.56	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			39,610.28840	0.39610	40,285.640	16.56	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			56,058.84210	0.56059	54,729.814	16.50	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			38,488.84210	0.38489	39,149.814	16.50	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			55,617.55350	0.55618	54,295.859	16.53	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			39,047.55350	0.39048	39,715.859	16.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.92460	13.92460	13.94920	13.94920		12.95	69,623.00	5	14,261.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,703.23160	1.70323	1,678.253	15.25	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			4.03160	0.00403	3.653	15.25	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			647.41830	0.64742	621.612	12.22	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			68.21830	0.06822	67.012	12.22	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			514.73160	0.51473	489.337	12.47	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			115.53160	0.11553	114.737	12.47	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			417.86300	0.41786	393.276	12.67	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			168.66300	0.16866	168.676	12.67	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			285.45270	0.28545	265.047	13.10	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			286.25270	0.28625	290.447	13.10	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			195.89650	0.19590	179.127	13.88	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			446.69650	0.44670	454.527	13.88	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.10000	14.10000	14.12530	14.12530		14.16	0.00	0	5,090.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			406.24910	0.40625	399.058	14.86	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			680.94910	0.68095	699.059	14.86	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			817.44270	0.81744	799.453	13.14	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Put			222.14270	0.22214	229.453	13.14	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.70	Call			715.52130	0.71552	699.508	13.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			290.22130	0.29022	299.508	13.44	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			609.03690	0.60904	595.420	13.80	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			383.73690	0.38374	395.420	13.80	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.25360	14.25360	14.27880	14.27880		14.85	0.00	0	60.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			894.66030	0.89466	885.902	13.98	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			405.86030	0.40586	422.302	13.98	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			889.37000	0.88937	880.784	14.00	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			410.57000	0.41057	427.184	14.00	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			884.10850	0.88411	875.699	14.02	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			415.30850	0.41531	432.098	14.02	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,324.60110	2.32460	2,300.495	14.51	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			45.80110	0.04580	46.895	14.51	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,427.89270	1.42789	1,405.430	13.16	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			149.09270	0.14909	151.830	13.16	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10880	0.10880	0.10970	0.10970		16.75	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			272.51520	0.00273	222.656	16.75	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			302.51520	0.00303	342.656	16.75	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11030	0.11030	0.11130	0.11130		18.13	0.00	0	1,868.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,143.11820	0.02143	2,044.686	17.52	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			13.11820	0.00013	14.687	17.52	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,234.60440	0.01235	1,146.338	17.25	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			104.60440	0.00105	116.338	17.25	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			578.40670	0.00578	520.406	18.13	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			448.40670	0.00448	490.406	18.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.35630	11.35630	11.35060	11.35060		13.34	0.00	0	73,544.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,852.05800	1.85206	1,857.365	18.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.45800	0.00146	1.065	18.06	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,503.68160	1.50368	1,508.745	16.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			3.08160	0.00308	2.445	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			182.79860	0.18280	175.664	13.86	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			332.19860	0.33220	319.364	13.86	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			479.23150	0.47923	476.025	12.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			78.63150	0.07863	69.725	12.64	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			443.45130	0.44345	439.552	12.73	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			92.85130	0.09285	83.252	12.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			376.85410	0.37685	371.712	12.91	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			126.25410	0.12625	115.412	12.91	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,060.12800	1.06013	1,064.401	14.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			9.52800	0.00953	8.101	14.15	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			963.77400	0.96377	967.445	13.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			13.17400	0.01317	11.145	13.80	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			579.45960	0.57946	578.183	12.42	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			48.85960	0.04886	41.883	12.42	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.51410	11.51410	11.50910	11.50910		14.19	0.00	0	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			709.13890	0.70914	704.365	13.02	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			170.03890	0.17004	160.265	13.02	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			152.11250	0.15211	145.310	17.29	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,283.01250	1.28301	1,271.211	17.29	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.65280	11.65280	11.64800	11.64800		14.67	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			741.63350	0.74163	736.316	13.74	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			333.63350	0.33363	323.516	13.74	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			736.42040	0.73642	731.050	13.76	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			338.42040	0.33842	328.250	13.76	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			731.23910	0.73124	725.819	13.79	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			343.23910	0.34324	333.019	13.79	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.89000	11.89000	11.88650	11.88650		15.22	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,084.78170	1.08478	1,080.441	13.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			398.28170	0.39828	390.441	13.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			111.40192	111.40192	111.40301	111.40301			11,362,995.84	102	3,967.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,413.01000	11.41301	11,411.920		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			11,403.01000	11.40301	11,401.920		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			11,393.01000	11.39301	11,391.920		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			107.68246	107.68246	107.26592	107.26592			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,275.92000	8.27592	8,692.460		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			8,265.92000	8.26592	8,682.460		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			8,255.92000	8.25592	8,672.460		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			114.69385	114.69385	114.69241	114.69241			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			10,702.41000	10.70241	10,703.850		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			10,692.41000	10.69241	10,693.850		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			10,682.41000	10.68241	10,683.850		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			475.01700	475.01700	474.93400	474.93400			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			481.83500	481.83500	481.75000	481.75000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.12200	423.12200	423.21000	423.21000			338,497,600.00	80	813.00
ALBI	On	07/02/2013	Index Future			429.19500	429.19500	429.28400	429.28400			343,356,000.00	80	198.00



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			8.93030	8.93030	8.96550	8.96550		12.11	0.00	0	10,635.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			525.75140	0.52575	492.273	11.83	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			20.25140	0.02025	21.973	11.83	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.98140	8.98140	9.01630	9.01630		12.44	0.00	0	4,458.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			597.46370	0.59746	569.253	12.23	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			91.16370	0.09116	97.853	12.23	0.00	0	0.00
AU\$ / R On	14/06/2013	Foreign Exchange Future			9.02600	9.02600	9.05970	9.05970			99,286.00	11	11.00
AU\$ / R On	14/06/2013	Foreign Exchange Future	8.75	Call			309.70000	0.30970	276.000		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			299.70000	0.29970	266.000		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			319.70000	0.31970	286.000		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			9.07260	9.07260	9.10590	9.10590		13.27	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			560.84390	0.56084	540.750	13.05	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			344.94390	0.34494	358.150	13.05	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			555.81530	0.55582	535.828	13.06	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			349.91530	0.34992	363.228	13.06	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			550.82490	0.55082	530.940	13.07	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			354.92490	0.35492	368.340	13.07	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.40240	9.40240	9.42920	9.42920		14.40	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.73740	8.73740	8.78160	8.78160		15.35	716,466.80	82	82.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			480.55560	0.48056	445.748	14.89	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			48.95560	0.04896	58.348	14.89	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.83100	8.83100	8.87610	8.87610		13.85	0.00	0	25.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			430.61340	0.43061	404.120	13.52	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			194.51340	0.19451	213.120	13.52	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			424.84380	0.42484	398.638	13.54	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			198.74380	0.19874	217.638	13.54	0.00	0	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			419.12910	0.41913	393.211	13.55	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			203.02910	0.20303	222.211	13.55	0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.18420	0.18420	0.19250	0.19250			0.00	0	7,000.00
CF CAN/On	14/12/2012	Can-Do Future			0.17670	0.17670	0.16180	0.16180			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01190	0.01190	0.01350	0.01350			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.01080	0.01080	0.01470	0.01470			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.22080	0.22080	0.18520	0.18520			0.00	0	0.00
CF CAN/On	14/12/2012	Can-Do Future			0.00260	0.00260	0.00430	0.00430			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			0.18860	0.18860	0.17520	0.17520			0.00	0	14,500.00
CF CAN/On	14/12/2012	Can-Do Future			0.23160	0.23160	0.19990	0.19990			0.00	0	3,700.00
CF CAN/On	14/12/2012	Can-Do Future			0.00260	0.00260	0.00430	0.00430			0.00	0	4,600.00
CF CAN/On	14/12/2012	Can-Do Future			0.10870	0.10870	0.09780	0.09780			0.00	0	32,250.00
CF CAN/On	14/12/2012	Can-Do Future			0.28150	0.28150	0.26110	0.26110			0.00	0	13,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.05090	0.05090	0.05570	0.05570			0.00	0	52,750.00
CF CAN/On	20/12/2012	Can-Do Future			2,758.00000	2,758.00000	7,125.00000	7,125.00000			0.00	0	10.00
CF CAN/On	20/12/2012	Can-Do Future			3,082.00000	3,082.00000	8,555.00000	8,555.00000			0.00	0	10.00
CF CAN/On	21/11/2012	Can-Do Future			4,169.00000	4,169.00000	4,145.00000	4,145.00000			0.00	10	10.00
CF CAN/On	20/12/2012	Can-Do Future			4,566.00000	4,566.00000	4,550.00000	4,550.00000			0.00	10	10.00

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	14/12/2012	Foreign Exchange Future			9.38620	9.38620	9.38940	9.38940		13.59	469,310.00	50	25.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			415.22770	0.41523	401.580	12.66	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			65.82770	0.06583	55.380	12.66	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.52330	9.52330	9.52650	9.52650		15.41	0.00	0	100.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			570.81460	0.57081	563.967	14.33	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			184.31460	0.18431	180.667	14.33	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			564.88440	0.56488	558.057	14.36	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			188.38440	0.18838	184.757	14.36	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			559.00720	0.55901	552.198	14.39	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			192.50720	0.19251	188.898	14.39	0.00	0	0.00
DABE On	02/11/2012	Any day expiry			8.63410	8.63410	8.65390	8.65390		15.26	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Call			248.73390	0.24873	227.180	15.39	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.43	Put			24.83390	0.02483	23.081	15.39	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Call			240.69210	0.24069	219.106	15.38	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.44	Put			26.79210	0.02679	25.006	15.38	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Call			232.76650	0.23277	211.154	15.38	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.45	Put			28.86650	0.02887	27.054	15.38	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.60	Call			129.96280	0.12996	109.313	15.29	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.60	Put			76.06280	0.07606	75.213	15.29	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.70	Call			83.17250	0.08317	65.284	15.76	0.00	0	10,000.00
DABE On	02/11/2012	Any day expiry	8.70	Put			129.27250	0.12927	131.184	15.76	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Call			66.69180	0.06669	50.655	16.26	0.00	0	0.00
DABE On	02/11/2012	Any day expiry	8.75	Put			162.79180	0.16279	166.555	16.26	0.00	0	0.00
DABG On	07/11/2012	Any day expiry			8.64010	8.64010	8.66000	8.66000		15.07	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Call			218.19260	0.21819	197.202	14.76	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.49	Put			48.19260	0.04819	47.102	14.76	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Call			211.18500	0.21119	190.293	14.78	0.00	0	0.00
DABG On	07/11/2012	Any day expiry	8.50	Put			51.18500	0.05119	50.193	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
DABG	On	07/11/2012	Any day expiry	8.51	Call			204.30420	0.20430	183.522	14.80	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			54.30420	0.05430	53.422	14.80	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			101.49450	0.10149	84.805	15.50	0.00	0	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			141.49450	0.14149	144.705	15.50	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry			7.04610	7.04610	7.06520	7.06520		14.44	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Call			88.97970	0.08898	62.112	16.71	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	6.99	Put			13.77970	0.01378	6.012	16.71	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Call			81.11590	0.08112	53.738	16.34	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.00	Put			15.91590	0.01592	7.638	16.34	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Call			73.53140	0.07353	45.762	15.96	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.01	Put			18.33140	0.01833	9.662	15.96	0.00	0	0.00
DABL	On	23/10/2012	Any day expiry	7.09	Call			29.35770	0.02936	7.711	15.85	0.00	0	4,000.00
DABL	On	23/10/2012	Any day expiry	7.09	Put			54.15770	0.05416	51.611	15.85	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.63170	8.63170	8.65150	8.65150		15.02	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,251.51810	1.25152	1,231.707	26.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.01810	0.00002	0.007	26.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			931.61250	0.93161	911.737	21.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.11250	0.00011	0.037	21.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			801.74550	0.80175	781.792	20.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.24550	0.00025	0.092	20.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			66.75070	0.06675	48.829	15.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			135.25070	0.13525	137.129	15.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			15.06260	0.01506	8.443	19.15	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			383.56260	0.38356	396.743	19.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			652.11680	0.65212	632.030	18.47	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.61680	0.00062	0.330	18.47	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			405.51290	0.40551	384.994	16.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			4.01290	0.00401	3.294	16.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			180.05260	0.18005	157.606	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			38.55260	0.03855	35.906	15.45	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.66770	8.66770	8.68780	8.68780		15.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			165.20170	0.16520	151.421	15.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			197.40170	0.19740	203.721	15.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			80.30050	0.08030	71.386	17.36	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			412.50050	0.41250	423.686	17.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			841.02940	0.84103	820.928	14.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			3.22940	0.00323	3.228	14.99	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			695.61760	0.69562	675.305	14.59	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			7.81760	0.00782	7.605	14.59	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			274.66170	0.27466	256.393	14.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			96.86170	0.09686	98.693	14.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			969.75260	0.96975	949.414	15.66	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			1.95260	0.00195	1.713	15.66	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.70060	8.70060	8.72040	8.72040		15.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			233.07620	0.23308	219.580	15.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			232.67620	0.23268	238.980	15.51	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			136.99380	0.13699	127.432	17.04	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			436.59380	0.43659	446.832	17.04	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			880.40130	0.88040	860.373	14.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			10.00130	0.01000	9.773	14.42	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Call			739.90550	0.73991	719.994	14.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			19.50550	0.01951	19.394	14.30	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			341.76540	0.34177	325.302	14.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			131.36540	0.13137	134.702	14.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,006.97220	1.00697	986.954	15.08	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			6.57220	0.00657	6.354	15.08	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.74210	8.74210	8.76210	8.76210		17.81	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			357.79820	0.35780	342.649	15.38	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			215.69820	0.21570	220.549	15.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.72	Call			309.71450	0.30971	295.811	15.69	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			267.61450	0.26761	273.711	15.69	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			204.47070	0.20447	194.009	17.00	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			462.37070	0.46237	471.909	17.00	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			798.41620	0.79842	778.395	14.39	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			36.31620	0.03632	36.295	14.39	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			368.12570	0.36813	352.734	15.32	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			206.02570	0.20603	210.635	15.32	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			362.93170	0.36293	347.661	15.35	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			210.83170	0.21083	215.561	15.35	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			934.50400	0.93450	914.247	14.58	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			22.40400	0.02240	22.147	14.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.77410	8.77410	8.79420	8.79420		16.11	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			260.56560	0.26057	250.005	17.19	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			486.36560	0.48637	495.905	17.19	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			423.86850	0.42387	409.366	15.68	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			239.66850	0.23967	245.266	15.68	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			418.82020	0.41882	404.378	15.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			244.62020	0.24462	250.278	15.71	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			371.21840	0.37122	357.378	16.02	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			297.01840	0.29702	303.278	16.02	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			979.01200	0.97901	958.989	14.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			34.81200	0.03481	34.889	14.81	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			847.19400	0.84719	827.407	14.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			52.99400	0.05299	53.307	14.70	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			428.96820	0.42897	414.408	15.65	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			234.76820	0.23477	240.308	15.65	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.80620	8.80620	8.82630	8.82630		16.47	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			306.74030	0.30674	296.280	17.36	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			520.44030	0.52044	530.080	17.36	0.00	0	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	26/03/2013	Any day expiry	9.05	Call			303.65900	0.30366	293.268	17.39	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			527.35900	0.52736	537.068	17.39	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			300.61240	0.30061	290.292	17.43	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			534.31240	0.53431	544.092	17.43	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			894.03980	0.89404	875.396	14.89	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			67.73980	0.06774	69.196	14.89	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			313.00830	0.31301	302.406	17.28	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			506.70830	0.50671	516.206	17.28	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.84160	8.84160	8.86170	8.86170		16.75	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			358.51010	0.35851	347.836	17.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			546.81010	0.54681	556.236	17.45	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			355.31150	0.35531	344.708	17.49	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			553.61150	0.55361	563.108	17.49	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			945.01950	0.94502	926.055	14.97	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			83.31950	0.08332	84.455	14.97	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			368.30880	0.36831	357.409	17.35	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			526.60880	0.52661	535.809	17.35	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			361.74410	0.36174	350.993	17.42	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			540.04410	0.54004	549.393	17.42	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.99417	109.99417	109.99276	109.99276			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,002.76000	4.00276	4,004.170		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			3,992.76000	3.99276	3,994.170		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			3,982.76000	3.98276	3,984.170		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.93737	87.57446	8.91832	87.73459			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,321.70000	2.32170	2,161.570		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			9.04228	88.80161	9.02259	88.96395			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			4,131.98000	4.13198	4,294.320		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,043.29000	4.04329	4,205.630		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,954.73000	3.95473	4,117.070		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			423.49000	423.49000	423.54900	423.54900			0.00	0	310.00
GOVI	On	01/11/2012	GOVI	403.96	Call			195,890.00000	19.58900	195,300.000		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			429.56800	429.56800	429.62700	429.62700			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			33,630.00000	3.36300	34,220.000		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			33,730.00000	3.37300	34,320.000		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			33,830.00000	3.38300	34,420.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			190.46000	190.46000	190.63700	190.63700			43,805,800.00	23	569.00
IGOV	On	07/02/2013	Index Future			193.19400	193.19400	193.37300	193.37300			44,434,620.00	23	37.00
ILBI	On	01/11/2012	Index Future			516.29000	516.29000	516.25500	516.25500			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	07/02/2013	Index Future			523.54800	523.54800	523.51200	523.51200			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			5.05000	94.95000	5.04000	94.96000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.92000	95.08000	4.90000	95.10000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.87000	95.13000	4.86000	95.14000			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			4.78000	95.22000	4.77000	95.23000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.77000	95.23000	4.76000	95.24000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.77000	95.23000	4.77000	95.23000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.84000	95.16000	4.84000	95.16000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.94000	95.06000	4.94000	95.06000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.21000	94.79000	5.21000	94.79000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.35000	94.65000	5.35000	94.65000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.08390	7.08390	7.10390	7.10390		10.82	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			481.58060	0.48158	461.631	11.24	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			7.68060	0.00768	7.731	11.24	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.13530	7.13530	7.15570	7.15570		12.46	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			376.25620	0.37626	359.770	12.13	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			110.55620	0.11056	114.470	12.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			369.74680	0.36975	353.396	12.14	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			114.04680	0.11405	118.096	12.14	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			363.30860	0.36331	347.094	12.15	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			117.60860	0.11761	121.794	12.15	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.06340	106.38888	7.06411	106.38357			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			180.32000	0.18032	175.010		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			105.48000	0.10548	100.170		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			30.71000	0.03071	25.400		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.13558	107.87970	7.13633	107.87424			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			704.49000	0.70449	699.030		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			631.07000	0.63107	625.610		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			557.72000	0.55772	552.260		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.19550	105.27193	7.19628	105.26637			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,121.43000	1.12143	1,115.870		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,049.21000	1.04921	1,043.650		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			977.05000	0.97705	971.490		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.38722	123.13586	5.38234	123.15029		2.30	0.00	0	14,529.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,172.33000	1.17233	1,155.980	2.37	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			3.20000	0.00320	1.280	2.37	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,503.65000	2.50365	2,489.220	2.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.40946	124.86135	5.40403	124.87585		2.15	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,358.27000	2.35827	2,341.930	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			48.55000	0.04855	46.710	2.30	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42131	119.57046	5.41529	119.58508		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			636.94000	0.63694	624.640	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			820.02000	0.82002	822.340	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			648.48000	0.64848	636.080	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			807.22000	0.80722	809.440	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			660.13000	0.66013	647.650	2.08	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			794.54000	0.79454	796.680	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				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.57432	129.04981	7.56002	129.19379		12.52	0.00	0	36,851.00
R186	On	01/11/2012	Bond Future	7.82	Call			2,915.49000	2.91549	2,697.340	12.58	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			333.93000	0.33393	259.760	12.58	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,433.11000	4.43311	4,249.130	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			108.03000	0.10803	68.030	12.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,989.06000	8.98906	8,843.800	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			1.70000	0.00170	0.420	13.19	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,837.58000	11.83758	11,693.560	13.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.05000	0.00005	0.010	13.42	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.65288	125.56843	7.63809	125.71413		13.51	37,670,529.00	300	1,050.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,858.04000	7.85804	7,706.070	13.99	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,383.11000	1.38311	1,376.840	13.99	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,922.31000	8.92231	8,768.280	14.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,087.43000	1.08743	1,079.100	14.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	7.50	Call			3,074.02000	3.07402	2,958.130	13.38	1,479,065.00	500	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			4,446.07000	4.44607	4,475.880	13.38	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			4,293.27000	4.29327	4,161.610	13.51	4,161,610.00	1,000	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,196.75000	3.19675	3,210.790	13.51	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,746.56000	5.74656	5,603.250	13.72	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,249.21000	2.24921	2,251.600	13.72	0.00	0	150.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,334.65000	1.33465	1,259.020	13.12	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,855.93000	7.85593	7,926.000	13.12	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,087.58000	2.08758	1,990.930	13.25	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,998.13000	5.99813	6,047.180	13.25	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.72261	127.08765	7.70735	127.23514		13.15	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,509.74000	3.50974	3,411.710	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,533.71000	6.53371	6,583.170	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,549.76000	3.54976	3,451.190	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,473.72000	6.47372	6,522.640	12.99	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,469.99000	3.46999	3,372.520	12.98	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,594.08000	6.59408	6,644.100	12.98	0.00	0	0.00
R186	On	07/11/2013	Bond Future			7.90350	125.07183	7.88717	125.22261		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Call			8,272.33000	8.27233	8,157.670	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			5,876.97000	5.87697	5,913.090	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			8,323.18000	8.32318	8,208.230	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			5,838.00000	5.83800	5,873.830	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			11,538.13000	11.53813	11,408.680	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			3,918.09000	3.91809	3,939.420	14.28	0.00	0	14.00
R186	On	07/11/2013	Bond Future	8.14	Call			8,221.11000	8.22111	8,106.740	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			5,915.67000	5.91567	5,952.080	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	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.34072	213.34072	213.34601	213.34601			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			5,643.99000	5.64399	5,649.280		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			5,653.99000	5.65399	5,659.280		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			5,663.99000	5.66399	5,669.280		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			278.77593	278.77593	279.76010	279.76010			0.00	0	1,988.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,770.10000	12.77010	11,785.930		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			12,760.10000	12.76010	11,775.930		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			12,750.10000	12.75010	11,765.930		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			4.93935	110.88083	4.88796	110.98831		1.55	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			476.43000	0.47643	372.310		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			13.04000	0.01304	16.400		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.89058	108.02642	4.83120	108.13525		1.40	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			492.77000	0.49277	422.650		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			220.34000	0.22034	259.050		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.83099	109.33343	4.76256	109.44354		1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			45.55000	0.04555	34.160		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,217.59000	1.21759	1,316.310		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			47.40000	0.04740	35.620		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.05	Put			1,203.11000	1.20311	1,301.440	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			49.30000	0.04930	37.140	1.16	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,188.67000	1.18867	1,286.620	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.96712	205.96712	205.96488	205.96488			0.00	0	50,601.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,974.88000	13.97488	13,977.120		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			13,964.88000	13.96488	13,967.120		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			13,954.88000	13.95488	13,957.120		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			5.80974	111.37111	5.80509	111.39174		4.67	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,603.30000	4.60330	4,582.670	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			5.85245	112.93174	5.84750	112.95253		4.51	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	5.54	Call			571.71000	0.57171	551.670	4.41	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,872.50000	1.87250	1,873.250	4.41	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,756.86000	1.75686	1,729.040	4.55	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			661.14000	0.66114	654.110	4.55	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,492.56000	3.49256	3,466.140	4.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			184.61000	0.18461	178.980	4.73	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,556.93000	4.55693	4,532.400	4.84	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			83.71000	0.08371	79.970	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.88662	110.14161	5.88138	110.16257		4.46	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,463.25000	1.46325	1,441.480	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,388.80000	1.38880	1,387.990	4.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/05/2013	Bond Future	5.91	Call			1,484.04000	1.48404	1,462.170	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,369.63000	1.36963	1,368.720	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,442.64000	1.44264	1,420.960	4.44	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,408.17000	1.40817	1,407.450	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/R1On		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			6.10049	112.59062	6.10599	112.56126		5.87	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,752.35000	5.75235	5,781.710	6.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.00000	0.00000	0.000	6.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.14911	110.13800	6.15495	110.10811		6.03	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,744.93000	5.74493	5,765.820	6.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			121.88000	0.12188	112.880	6.49	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.19320	111.47058	6.19935	111.44027		6.18	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,239.83000	2.23983	2,240.920	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,794.32000	1.79432	1,765.100	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,267.01000	2.26701	2,268.220	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,772.49000	1.77249	1,743.390	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,294.35000	2.29435	2,295.690	6.20	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,750.85000	1.75085	1,721.880	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/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.01176	105.15298	5.00078	105.16579		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			111.17000	0.11117	94.000	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			53.74000	0.05374	49.380	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.93366	102.86144	4.91950	102.87430		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			161.31000	0.16131	153.250	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	4.76	Put			306.37000	0.30637	311.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.82450	104.10595	4.80552	104.11893		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			36.56000	0.03656	34.250	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,012.82000	1.01282	1,023.490	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			37.26000	0.03726	34.920	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,006.57000	1.00657	1,017.210	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			37.97000	0.03797	35.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,000.33000	1.00033	1,010.940	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			6.43147	106.88601	6.42698	106.91228		7.19	106,886,010.00	1,000	14,990.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,485.95000	6.48595	6,459.680	7.78	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000	7.78	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.48886	104.74427	6.48417	104.77076		7.44	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,539.62000	6.53962	6,506.550	7.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			149.25000	0.14925	142.670	7.93	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.54290	106.01159	6.53801	106.03837		7.65	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,081.69000	2.08169	2,051.020	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,620.07000	2.62007	2,616.180	7.55	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,107.65000	2.10765	2,076.860	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,590.94000	2.59094	2,586.930	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,133.79000	2.13379	2,102.890	7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,562.03000	2.56203	2,557.910	7.56	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.61189	101.55648	6.61246	101.55284		8.88	101,556,480.00	1,000	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,482.16000	1.48216	1,424.000	8.92	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	6.81	Put			227.33000	0.22733	165.530	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,488.85000	5.48885	5,492.140	9.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.42000	0.00042	0.070	9.40	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,673.48000	6.67348	6,677.090	9.54	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.03000	0.00003	0.000	9.54	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.67145	102.97959	6.67207	102.97574		8.73	25,744,897.50	250	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			511.13000	0.51113	493.930	8.43	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,798.90000	4.79890	4,777.850	8.43	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,848.03000	6.84803	6,839.400	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			242.93000	0.24293	230.450	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,383.63000	12.38363	12,386.260	9.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			10.72000	0.01072	9.500	9.37	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72369	100.83262	6.72434	100.82869		9.13	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,403.94000	2.40394	2,385.420	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,916.52000	2.91652	2,894.070	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,433.03000	2.43303	2,414.510	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,884.66000	2.88466	2,862.210	9.00	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,462.32000	2.46232	2,443.800	9.01	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,853.06000	2.85306	2,830.610	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/R1	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2	On	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			8.33917	79.27619	8.31986	79.44044		18.12	0.00	0	11,549.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,424.15000	5.42415	5,247.850	18.73	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			23.51000	0.02351	11.460	18.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.41666	80.38708	8.39678	80.55360		16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.63	Call			3,940.37000	3.94037	3,799.530	16.45	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,021.16000	2.02116	2,046.840	16.45	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			4,976.27000	4.97627	4,824.800	16.68	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			1,469.34000	1.46934	1,484.390	16.68	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,267.11000	6.26711	6,107.140	16.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			997.82000	0.99782	1,004.370	16.95	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.48392	78.21808	8.46355	78.38646		19.97	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,870.65000	2.87065	2,771.940	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,771.39000	6.77139	6,841.060	19.48	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,807.45000	2.80745	2,709.920	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,887.10000	6.88710	6,957.950	19.46	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,838.84000	2.83884	2,740.720	19.47	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,828.96000	6.82896	6,899.220	19.47	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.91933	158.91933	158.91892	158.91892			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,928.92000	13.92892	13,929.330		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			13,918.92000	13.91892	13,919.330		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			13,908.92000	13.90892	13,909.330		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			123.52269	123.52269	123.52676	123.52676			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,536.76000	1.53676	1,532.690		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			1,526.76000	1.52676	1,522.690		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			1,516.76000	1.51676	1,512.690		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			128.49313	128.49313	128.49440	128.49440			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,504.40000	6.50440	6,503.130		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			6,494.40000	6.49440	6,493.130		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			6,484.40000	6.48440	6,483.130		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			8.15478	90.39439	8.14054	90.51797		15.89	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			125.32000	0.12532	65.480	15.52	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,614.18000	3.61418	3,677.920	15.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,570.31000	5.57031	5,435.040	16.52	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			21.42000	0.02142	9.730	16.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.23771	91.66106	8.22302	91.78633		15.97	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,689.10000	6.68910	6,558.560	16.38	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,174.85000	1.17485	1,169.580	16.38	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.30677	89.23579	8.29170	89.36248		17.47	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,850.86000	2.85086	2,768.970	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,774.41000	6.77441	6,819.210	17.08	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,883.14000	2.88314	2,800.780	17.09	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,717.12000	6.71712	6,761.450	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Call			2,915.64000	2.91564	2,832.820	17.10	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,660.17000	6.66017	6,704.040	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			8.36910	81.04576	8.34978	81.21931			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			3,349.34000	3.34934	3,522.890		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			3,253.15000	3.25315	3,426.700		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			3,157.14000	3.15714	3,330.690		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			1.38240	1.38240	1.38570	1.38570		15.99	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			594.80380	0.05948	564.514	14.84	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			137.80380	0.01378	140.515	14.84	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.38980	1.38980	1.39320	1.39320		16.25	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			1,189.69040	0.11897	1,159.416	15.14	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			157.69040	0.01577	161.416	15.14	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			1,114.87220	0.11149	1,085.213	15.19	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			182.87220	0.01829	187.213	15.19	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			1,042.72450	0.10427	1,013.737	15.23	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			210.72450	0.02107	215.737	15.23	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,172,385,363.74</b>	<b>17,416</b>	<b>1,498,563.00</b>	

**i-Bonds**

AA02	On	28/03/2016	Spot Bond			100.19948	11.99875	100.19948	11.96932			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			111.91291	22.56196	111.91291	22.50753			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.24309	100.28788	9.22039			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.67970	107.66087	9.65669			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.59355	103.39172	20.54620			0.00	0	16,510,000.00
AB07	On	07/03/2014	Spot Bond			104.36845	38.46510	104.36845	38.37596			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.23741	101.36321	10.21230			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.39448	113.91613	15.35681			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	58.72520	100.27783	58.58101			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	53.98455	211.62296	53.82120			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	23.36495	129.44081	23.29818			5,177,632,400,000.00	40,000,000	20,000,000.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	3.98012	262.36064	3.96194			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.16046	100.84946	22.10636			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.31741	100.44837	40.21826			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.51067	100.42180	12.47991			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.06369	100.43468	8.04386			1,606,954,880,000.00	16,000,000	8,000,000.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.61474	100.45423	7.59602			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.67891	100.46712	7.66003			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	22.26615	111.10270	22.21187			0.00	0	3,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015	Spot Bond			103.51808	21.62606	103.51808	21.57144			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			105.34380	27.37890	105.34380	27.31497			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			101.94970	28.08572	101.94970	28.01574			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	22.00232	101.07971	21.94791			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			99.99989	11.20090	99.99989	11.17375			0.00	0	0.00
ABL14	On	09/10/2015	Spot Bond			100.00000	9.97121	100.00000	9.89637			0.00	0	0.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.49280	100.00000	2.47409			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			103.66357	79.67572	103.66357	79.50588			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			107.24687	53.75792	107.24687	53.63056			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	59.49608	102.43496	59.34720			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	95.71629	100.00000	95.47335			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	96.30931	100.00000	96.14035			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	92.13559	100.85053	91.68493			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	54.05026	211.08307	53.88693			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	34.91872	133.30786	34.81829			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.04913	119.08892	17.00341			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.34602	109.87287	7.32751			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	19.72189	118.65286	19.67202			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On	13/07/2016			99.88052	14.94582	99.88052	14.90966			0.00	0	0.00
ABLS3	On	31/03/2018			100.32050	11.04908	100.32050	11.02223			0.00	0	0.00
ABLS4	On	29/03/2019			100.26386	10.53950	100.26386	10.51363			0.00	0	0.00
ABLS5	On	29/06/2019			100.35503	13.50629	100.35503	13.46353			0.00	0	0.00
ABLS11	On	29/06/2019			104.30633	6.07055	104.30633	6.05602			0.00	0	0.00
ABN03U	On	12/03/2015			100.00000	21.56654	100.00000	21.45179			0.00	0	0.00
ABN05	On	18/04/2021			158.84518	2.75836	158.84518	2.74922			0.00	0	0.00
ABN07	On	13/06/2015			152.12037	11.75080	152.12037	11.71332			0.00	0	0.00
ABN09	On	27/06/2023			164.13952	4.03776	164.13952	4.02415			0.00	0	0.00
ABN13	On	04/03/2013			141.35498	94.74433	141.35498	94.49105			0.00	0	0.00
ABN14	On	10/10/2033			161.61787	2.64751	161.61787	2.63864			0.00	0	0.00
ABN17	On	31/03/2013			211.55410	53.99292	211.55410	53.82958			0.00	0	0.00
ABN23	On	31/03/2013			211.63281	53.98335	211.63281	53.82000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
ABN33	On	29/01/2018			69.59203	6.20584	69.59203	6.19689			0.00	0	0.00
ABN34	On	29/01/2018			69.59203	6.20584	69.59203	6.19689			0.00	0	0.00
ABN35	On	04/03/2013			100.66669	91.92111	100.66669	91.69165			0.00	0	0.00
ABN37	On	07/07/2016			84.61000	10.35668	84.61000	10.33930			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			93.01000	15.74878	93.01000	15.72043			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	10.96936	100.38164	10.94241			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	13.94567	95.94000	13.92000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.16578	100.00000	26.11614			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			94.42000	13.06715	94.42000	13.04310			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.22668	95.33000	12.20396			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.03596	89.17000	25.98977			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.10380	92.44000	24.05977			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.03639	100.10161	9.00814			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	8.88639	99.93416	8.85866			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.60234	90.18000	23.56000			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.64834	122.92857	19.61151			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.45665	111.67000	17.43545			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	19.96535	97.51000	19.92743			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.60611	95.63000	19.56939			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	18.91924	97.02000	18.88344			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.45394	100.23447	9.42404			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.39685	119.76186	18.34923			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On	05/07/2013	Spot Bond			94.20000	66.56508	94.20000	66.44415			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	8.85482	99.90991	8.81590			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.18163	94.15000	17.14982			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.01208	94.84000	15.98228			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			99.13676	2.56197	99.13676	2.55008			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.95024	143.60519	1.94445			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.62843	186.40405	2.60968			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.74165	100.00000	12.71728			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.47364	111.64771	10.44800			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	22.08937	108.15845	22.03753			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.29517	102.54996	11.26965			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.18595	94.96915	10.16410			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.29365	108.39757	14.25949			0.00	0	40,000.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	29.57232	122.68013	29.49204			3,680,403,900,000.00	30,000,000	15,000,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.92862	4.00000	119.90315			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	3.94108	266.98405	3.92286			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.76549	120.37770	4.75282			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.10489	121.95151	3.09654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			99.40204	67.00803	99.40204	66.84657			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.37243	88.00421	100.37243	87.79451			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.40649	59.37426	100.40649	59.22831			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	19.42210	100.00000	19.37505			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.91878	62.86247	100.91878	62.70724			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			99.79614	82.33772	99.79614	82.15746			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.91878	62.86247	100.91878	62.70724			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			101.24381	65.68285	101.24381	65.52197			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	71.30355	107.32702	71.13727			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	20.89646	108.29483	20.84657			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	19.47019	101.29798	19.42248			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	19.72679	101.33324	19.67844			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	23.35861	101.83296	23.30110			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	59.14811	100.38145	59.00276			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	59.11727	100.37804	58.97199			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.21347	101.26271	19.16641			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.73266	53.29666	7.72361			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	100.60026	100.00000	100.33056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On	29/01/2013	Spot Bond			100.00000	100.60026	100.00000	100.33056			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.96976	43.44904	100.96976	43.34286			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.25039	40.16050	100.25039	40.06299			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.90933	100.00000	15.87915			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	100.36885	100.00000	100.09904			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.35906	100.00000	13.33371			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	59.52845	100.42346	59.38211			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	16.86227	100.44432	16.82082			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.67429	100.49129	17.63081			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.50012	100.42335	16.45956			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.74484	100.43752	16.70366			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	16.85249	100.44375	16.81106			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.09037	101.50954	11.06566			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.09037	101.50954	11.06566			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.14792	101.51908	11.12307			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.19041	100.41204	13.15799			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.14792	101.51908	11.12307			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On	30/07/2017	Spot Bond			101.49999	11.03282	101.49999	11.00824			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.25753	78.26156	32.20662			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.04843	100.40403	20.99669			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	88.05748	100.37805	87.84814			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.39793	40.56478	100.39793	40.46508			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	12.92081	100.28977	12.88908			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	40.56478	100.39793	40.46508			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	88.05748	100.37805	87.84814			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.37766	100.42907	8.35707			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.37153	100.44304	8.35095			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.38327	100.44869	8.36266			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.16710	100.43737	8.14702			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.20903	100.36953	40.11022			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.59827	100.41205	8.57714			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	82.44255	99.88150	82.25993			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	56.15686	99.98291	56.02083			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	82.44255	99.88150	82.25993			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.22540	108.24656	10.19853			0.00	0	930,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On	20/03/2014	Spot Bond			100.37811	40.31574	100.37811	40.21667			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.15724	104.10799	42.06135			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	43.82275	101.33364	43.71533			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.24251	101.54682	7.22471			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			102.38458	7.18998	102.38458	7.17219			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.95467	100.00000	7.93957			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	44.28136	101.42788	44.17271			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.48174	100.00000	4.47181			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.26690	100.00000	4.25735			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.28056	71.11496	12.26250			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.36536	132.65083	2.35873			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.45672	132.65812	2.44982			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	7.93592	100.42332	7.91641			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.49747	100.93790	30.42297			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	30.49747	100.93790	30.42297			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	44.28136	101.42788	44.17271			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	30.06128	100.82870	29.98792			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	28.76322	100.40912	28.69252			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL135	On	20/09/2014			100.40572	28.71281	100.40572	28.64223			0.00	0	0.00
ACL136	On	20/09/2021			101.67963	7.70317	101.67963	7.68402			0.00	0	0.00
ACL137	On	02/09/2016			100.74141	11.62383	100.74141	11.59516			0.00	0	0.00
ACL138	On	20/09/2021			101.67956	7.69245	101.67956	7.67332			0.00	0	0.00
ACL139	On	30/07/2017			102.34980	10.80407	102.34980	10.77982			0.00	0	0.00
ACL140	On	20/12/2012			100.42347	88.22546	100.42347	88.01564			0.00	0	0.00
ACL141	On	30/07/2017			102.41855	10.85359	102.41855	10.82923			0.00	0	0.00
ACL142	On	20/12/2014			100.57096	21.08436	100.57096	21.03245			0.00	0	0.00
ACL143	On	20/12/2016			100.76241	10.46151	100.76241	10.43571			0.00	0	0.00
ACL144	On	20/12/2016			100.26297	9.84472	100.26297	9.82055			0.00	0	0.00
ACL145	On	20/12/2021			100.42504	7.95397	100.42504	7.93442			0.00	0	0.00
ACL146	On	30/11/2013			101.60514	48.11841	101.60514	47.99888			0.00	0	0.00
ACL149	On	20/03/2014			100.61305	40.18196	100.61305	40.10108			0.00	0	0.00
ACL150	On	20/03/2014			100.35023	40.06834	100.35023	39.98789			0.00	0	0.00
ACL151	On	20/03/2017			100.41612	9.76923	100.41612	9.74960			0.00	0	0.00
ACL152	On	08/02/2014			101.07263	44.15865	101.07263	44.05065			0.00	0	0.00
ACL153	On	20/03/2015			100.37072	20.21784	100.37072	20.17724			0.00	0	0.00
ACL154	On	20/03/2015			100.36105	20.06322	100.36105	20.02294			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015	Spot Bond			100.37982	20.36335	100.37982	20.32245			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.74848	100.41498	9.72890			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.38530	100.39511	9.36644			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.24512	100.37243	20.20447			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.37868	20.34516	100.37868	20.30430			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.78477	100.58046	10.76756			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.20291	100.38479	16.17036			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.29060	100.37527	20.24984			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	30.48459	100.52552	30.40957			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	19.96606	100.96473	19.91675			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.08437	100.34943	39.98588			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.70015	109.48099	9.68368			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.13852	100.41322	9.11606			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.55393	103.04527	3.54783			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.62310	100.37811	20.57243			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	95.57129	100.00000	95.33355			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.73633	100.37910	15.69766			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.06539	100.39881	9.04310			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On	20/06/2019	Spot Bond			100.41280	8.13592	100.41280	8.11592			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.59672	100.38479	7.57805			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	95.61908	100.00000	95.38122			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	59.25563	100.37751	59.06799			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.41000	30.48174	100.41000	30.38518			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	95.23223	100.00000	94.99533			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	17.90826	100.39600	17.85154			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.24428	100.42679	11.20865			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.61345	100.39881	10.57983			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.69585	100.41560	9.66514			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	10.81534	100.40776	10.78108			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.25865	101.11287	9.22914			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.04127	100.39293	4.02847			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12634	100.41672	0.12594			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12629	100.42399	0.12589			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	51.71198	100.31940	51.47892			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	51.71108	100.32262	51.47802			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.33540	100.00000	9.27822			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On	20/12/2015	Spot Bond			100.00000	6.22360	100.00000	6.18548			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03146	100.00000	0.03126			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03146	100.00000	0.03126			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.77028	100.00000	1.75815		5,400,000,000,000.00	54,000,000	50,000,000.00	
ACL196	On	20/12/2017	Spot Bond			100.00000	1.16436	100.00000	1.15610			0.00	0	0.00
ACL197	On	20/06/2017	Spot Bond			100.00000	2.60123	100.00000	2.60123			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	91.49625	103.90964	91.26879			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	91.47206	103.89068	91.24471			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	71.37374	102.86773	71.23696			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.65558	100.00000	2.64914			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	21.96239	100.89131	21.90876			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	22.68797	100.99451	22.63251			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.17124	101.06323	23.11457			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	18.50689	100.00000	18.36797			0.00	0	0.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	19.55511	100.00000	19.40833			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	20.95273	100.00000	20.79546			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.42719	104.59347	9.40532			0.00	0	5,525,342.00
AIR02	On	30/04/2023	Spot Bond			122.89930	15.14803	122.89930	15.10843			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	29.91554	100.00000	29.84306			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.13495	113.22249	15.09748			0.00	0	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.85522	100.00000	24.79500			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.56444	100.00000	11.53884			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.11402	151.06546	3.10413			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	31.78417	125.57279	31.70011			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	38.99347	100.00000	38.70079			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.45963	100.26923	10.43423			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.06548	108.77896	10.04149			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			99.90066	19.35133	99.90066	19.29096			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.08175	99.89602	9.05341			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	38.89989	100.00000	38.77843			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.44301	112.73330	17.40022			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.19041	9.49776	100.19041	9.47471			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	59.98855	100.45105	59.84103			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	52.95028	102.32887	52.82955			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	27.90411	100.17231	27.83641			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			103.90134	26.97335	103.90134	26.91141			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	10.98031	108.14051	10.95425			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.08924	101.25961	44.97878			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.34052	104.66313	17.29677			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.27024	59.41051	100.27024	59.26623			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			102.35861	19.63615	102.35861	19.58758			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			102.28416	19.62726	102.28416	19.57874			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.27011	13.75796	100.27011	13.72455			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			102.23278	16.72673	102.23278	16.68540			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			103.79822	12.82587	103.79822	12.79375			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.27685	15.89433	100.27685	15.85573			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.27685	15.89433	100.27685	15.85573			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.27691	15.89432	100.27691	15.85572			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			101.50925	16.54050	101.50925	16.49989			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			102.45999	17.37438	102.45999	17.33137			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			102.35861	19.63615	102.35861	19.58758			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			102.86494	14.97954	102.86494	14.94232			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			102.39307	11.52450	102.39307	11.49598			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.45265	100.26206	13.41998			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.24287	100.25556	12.21314			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.24287	100.25556	12.21314			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	29.73614	100.24109	29.66395			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.18420	86.01675	100.18420	85.81916			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.25661	100.00000	18.21238			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.47211	100.92479	14.42657			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.27732	100.32752	15.22949			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.14543	99.23300	13.10467			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.72200	99.11456	1.71666			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.92987	100.00000	1.92129			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	49.40865	100.18154	49.18866			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.32858	100.00000	6.29774			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.25052	104.64060	20.19944			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.53156	103.89800	17.48761			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.63395	102.66503	16.59270			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	15.91408	100.33517	15.86425			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.50520	100.00000	5.49479			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.85837	100.00000	19.81026			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.07335	100.00000	18.02957			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.15639	100.00000	11.12936			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.15639	100.00000	11.12936			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.48860	100.00000	13.45593			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.68764	100.00000	11.65933			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond			100.44416	79.75309	100.44416	79.40360			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.27701	30.66653	100.27701	30.59124			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.28373	19.09139	100.28373	19.04452			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			165.86185	2.64089	165.86185	2.63223			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			134.98268	8.23067	134.98268	8.21143			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			135.23863	9.41357	135.23863	9.39153			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			98.54987	8.36780	98.54987	8.34940			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			101.43384	32.62333	101.43384	32.54328			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.16538	57.81294	100.16538	57.67268			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C On	18/02/2014	Spot Bond			101.00289	43.83326	101.00289	43.72612			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.89815	43.40852	100.89815	43.30252			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			102.94694	57.56993	102.94694	57.42680			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			101.21182	45.00958	101.21182	44.89936			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.25001	86.05412	100.25001	85.85633			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.66600	7.91592	100.66600	7.89642			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.38899	28.46491	100.38899	28.39495			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	26.22788	100.00000	26.14600			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	62.00746	100.00000	61.87097			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			101.42461	9.63446	101.42461	9.61082			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			101.43555	9.68086	101.43555	9.65710			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			101.46836	9.81999	101.46836	9.79588			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			101.57774	10.28321	101.57774	10.25795			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			101.68711	10.74557	101.68711	10.71914			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			101.99310	12.03562	101.99310	12.00595			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.55274	100.00000	3.54413			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			101.25226	10.11749	101.25226	10.09270			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			101.32200	10.52621	101.32200	10.50041			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On	30/10/2016	Spot Bond			101.35188	10.70126	101.35188	10.67502			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			101.36184	10.75959	101.36184	10.73321			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			101.48134	11.45894	101.48134	11.43081			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			101.64062	12.38958	101.64062	12.35912			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.78082	100.00000	2.77408			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.78082	100.00000	2.77408			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.41538	9.13868	100.41538	9.11622			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.45116	9.72460	100.45116	9.70067			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.46091	9.88432	100.46091	9.86002			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			105.04449	11.44829	105.04449	11.42162			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.49015	10.36338	100.49015	10.33788			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.54199	10.40449	100.54199	10.37888			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.48386	100.00000	2.47778			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.48386	100.00000	2.47778			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			109.02542	30.50991	109.02542	30.43786			0.00	0	4,938,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			99.78943	99.72735	99.78943	99.45618			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			99.33557	91.75909	99.33557	91.53052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			98.45450	80.11798	98.45450	79.94521			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			95.58562	59.66374	95.58562	59.55419			0.00	0	0.00
BIDC27	On	05/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.50332	100.78103	12.47282			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.40508	100.00000	7.38714			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.75232	100.94045	7.73338			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.52478	100.78378	12.49423			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	12.87872	100.82929	12.84729			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.52171	100.91196	13.48869			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.19320	101.25521	16.15353			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.07224	101.82396	15.03514			0.00	0	0.00
BMWF03	On	15/06/2013	Spot Bond			100.43475	59.85900	100.43475	59.71183			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	57.70866	100.66283	57.56803			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	92.05332	102.16271	91.82392			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	40.60374	100.41213	40.47512			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.60775	100.00000	8.58690			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	99.96573	101.68827	99.69404			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	30.83660	117.90266	30.75904			0.00	0	4,700,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			125.14109	19.71496	125.14109	19.66296			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	14.74346	102.03851	14.70709			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	31.99228	101.32226	31.91386			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			111.35530	18.25868	111.35530	18.21481			0.00	0	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.64837	105.54647	12.61879			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	14.08121	101.86680	14.04654			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.59990	106.76252	13.56832			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.18327	100.85304	17.12922			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.54061	107.65219	14.50662			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.42710	101.28817	0.42520			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.21028	101.82280	20.13329			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.18920	122.47945	14.15220			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			118.42047	13.82433	118.42047	13.78925			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.54465	117.20315	10.51782		2,344,063,000,000.00	20,000,000	37,000,000.00	
CGR10	On	08/12/2016	Spot Bond			100.88420	13.75277	100.88420	13.71882			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.79255	104.14474	16.76493			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	96.49662	101.65048	96.24730			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.52520	102.86721	30.44935			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			103.30382	21.57764	103.30382	21.52382			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	96.39064	101.25944	96.13861			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.80383	17.49058	100.80383	17.43498			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	87.89579	100.33426	87.68690			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	88.91703	100.61895	88.70470			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	32.78278	100.74860	32.70195			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	59.39995	100.40933	59.25394			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	59.39995	100.40933	59.25394			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	59.39995	100.40933	59.25394			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	62.83611	100.91360	62.68096			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.41216	59.42565	100.41216	59.27957			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.38376	59.16866	100.38376	59.02326			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.36102	58.96304	100.36102	58.81818			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.95747	63.40300	100.95747	63.24809			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126 On	20/08/2015	Spot Bond			101.78237	22.99133	101.78237	22.93475			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.19516	57.86818	100.19516	57.72774			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			101.76269	22.84843	101.76269	22.79222			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	59.16867	100.38372	59.02327			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	58.98876	100.36383	58.84381			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.60334	101.86667	23.54521			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	63.52631	100.97002	63.37107			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	63.35133	100.92517	63.19659			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	63.30861	101.01305	63.15216			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	59.47704	100.41784	59.33084			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	59.29716	100.39797	59.15141			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	59.34857	100.40359	59.20270			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	55.18941	104.39421	55.06149			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	71.64405	101.82300	71.51025			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	53.29677	102.79173	53.17479			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	65.02245	101.32621	64.86307			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	93.71529	100.86778	93.47736			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.16466	100.52565	42.06090			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			101.34356	41.51023	101.34356	41.40735			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	41.51023	101.34356	41.40735			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			99.85161	82.51416	99.85161	82.33303			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.50329	101.22270	23.44573			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.23324	100.00000	17.19104			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.04399	100.00000	17.00226			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.39336	100.42338	13.36043			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.79836	100.00000	34.71406			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	93.61766	100.00000	93.38185			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	85.87179	100.50974	85.67399			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	85.97605	100.82702	85.77748			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	85.92094	100.54079	85.72297			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177 On	31/03/2013	Spot Bond			100.49424	85.92709	100.49424	85.72919			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	39.54806	100.00000	39.45225			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.39213	12.83519	100.39213	12.80365			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66782	100.00000	66.66782			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66782	100.00000	66.66782			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.42554	100.60029	13.39248			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	12.84361	102.77141	12.81470			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.42554	100.60029	13.39248			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.42606	100.01323	10.40079			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	34.81031	100.90290	34.72436			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.34738	100.91909	36.25763			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.69639	106.57524	6.68087			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.62245	99.04734	14.58732			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.20134	106.47706	3.19356			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.21357	100.91984	13.18379			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.32892	101.01820	36.23914			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.42554	100.60029	13.39248			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.42554	100.60029	13.39248			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			106.09892	3.63716	106.09892	3.62824			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.75855	106.04227	6.74199			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.61212	13.65187	100.61212	13.61825			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	87.36629	100.32240	87.16015			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	88.08817	100.39517	87.87822			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	60.00632	100.47626	59.85873			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	42.81137	100.57686	42.70598			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	26.76656	99.98364	26.70173			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	26.84006	99.98339	26.77505			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.68761	103.62392	11.66083			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.03062	99.99988	26.96515			0.00	0	6,000,000.00
CLN217 On	11/10/2014	Spot Bond			99.99989	26.94887	99.99989	26.88358			0.00	0	8,000,000.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.35889	99.79173	10.33384			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.35751	99.80002	10.33246			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.69439	103.81175	11.66757			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.69439	103.81175	11.66757			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	34.69435	104.34821	34.60609			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.27929	107.51178	35.18712			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			107.00303	13.88935	107.00303	13.85686			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.35075	100.43472	10.32530			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.48341	11.25584	100.48341	11.22815			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	59.64379	100.44030	59.49714			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	59.66448	100.44323	59.51778			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	19.76011	99.90043	19.71228			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	19.76011	99.90043	19.71228			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	38.11161	100.94701	38.03467			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	97.84832	101.15359	97.58586			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	82.65841	99.83657	82.47699			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	82.65841	99.83657	82.47699			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	14.88489	100.64882	14.85492			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.18375	101.05242	10.15884			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	95.95446	100.93369	95.70626			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.23082	100.44136	10.21025			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	21.93831	100.86994	21.88475			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.46200	100.93114	10.43644			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.11435	101.19905	11.08964			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			101.19905	11.11435	101.19905	11.08964			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	21.90046	100.81644	21.84702			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.81889	21.91973	100.81889	21.86623			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.27021	100.84952	15.23293			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	15.10050	101.47693	15.06344			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	20.76792	100.47537	20.71684			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	14.84748	101.44712	14.81105			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	20.27881	100.26649	20.22903			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.27881	100.26649	20.22903			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.27881	100.26649	20.22903			0.00	0	4,000,000.00
CLN253 On	26/03/2015	Spot Bond			100.26649	20.27881	100.26649	20.22903			0.00	0	4,000,000.00
CLN254 On	26/03/2015	Spot Bond			100.26649	20.27881	100.26649	20.22903			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.44373	100.27379	20.39354			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.59264	100.28582	9.56909			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.59264	100.28582	9.56909			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.59264	100.28582	9.56909			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.59264	100.28582	9.56909		601,714,920,000.00	6,000,000	3,000,000.00	
CLN260 On	26/03/2017	Spot Bond			100.28582	9.59264	100.28582	9.56909			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017			100.28785	9.64471	100.28785	9.62102			1,203,454,200,000.00	12,000,000	6,000,000.00
CLN262	On	26/03/2019			106.98684	10.03197	106.98684	10.00825			0.00	0	0.00
CLN263	On	20/06/2014			100.51194	30.28315	100.51194	30.20865			0.00	0	0.00
CLN264	On	18/08/2014			100.89505	30.32621	100.89505	30.25215			0.00	0	0.00
CLN265	On	02/04/2013			100.15533	81.63464	100.15533	81.39841			0.00	0	0.00
CLN266	On	16/03/2014			100.39498	40.41318	100.39498	40.31385			0.00	0	0.00
CLN267	On	16/03/2014			100.39498	40.41318	100.39498	40.31385			0.00	0	0.00
CLN268	On	30/04/2017			101.37065	7.63180	101.37065	7.60769			202,741,300,000.00	2,000,000	1,000,000.00
CLN269	On	20/06/2017			100.49989	10.76385	100.49989	10.73737			0.00	0	0.00
CLN270	On	24/02/2017			101.35958	14.27850	101.35958	14.24349			0.00	0	0.00
CLN271	On	20/06/2017			100.58462	12.35500	100.58462	12.32459			0.00	0	0.00
CLN272	On	20/06/2017			100.39320	8.95905	100.39320	8.93703			602,359,200,000.00	6,000,000	3,000,000.00
CLN273	On	20/06/2017			100.39040	8.90588	100.39040	8.88399			1,807,027,200,000.00	18,000,000	9,000,000.00
CLN274	On	20/06/2017			100.40357	8.95779	100.40357	8.93577			0.00	0	0.00
CLN275	On	22/05/2017			100.91562	8.65459	100.91562	8.62736			0.00	0	0.00
CLN276	On	24/05/2017			101.06552	10.04452	101.06552	10.01286			0.00	0	0.00
CLN277	On	25/05/2017			100.99983	10.02174	100.99983	9.99018			0.00	0	0.00
CLN278	On	20/06/2017			100.40244	8.93652	100.40244	8.91456			1,606,439,040,000.00	16,000,000	8,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279 On	20/06/2015	Spot Bond			100.54373	18.80183	100.54373	18.75555			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	8.56975	100.65226	8.54255			0.00	0	0.00
CLN281 On	21/06/2015	Spot Bond			100.36006	17.26698	100.36006	17.21231			0.00	0	0.00
CLN282 On	27/06/2015	Spot Bond			100.24531	16.83848	100.24531	16.78522			0.00	0	0.00
CLN283 On	20/09/2015	Spot Bond			100.37919	17.55528	100.37919	17.49968			0.00	0	0.00
CLN284 On	20/06/2017	Spot Bond			100.44355	11.62265	100.44355	11.58582			0.00	0	0.00
CLN285 On	20/06/2017	Spot Bond			100.44355	11.62265	100.44355	11.58582			0.00	0	0.00
CLN286 On	20/06/2017	Spot Bond			100.44355	11.62265	100.44355	11.58582			0.00	0	0.00
CLN287 On	20/06/2017	Spot Bond			100.44355	11.62265	100.44355	11.58582			0.00	0	0.00
CLN288 On	10/08/2017	Spot Bond			101.18342	11.77630	101.18342	11.72402		1,214,201,040,000.00	12,000,000	6,000,000.00	
CLN289 On	30/08/2017	Spot Bond			100.81012	2.16409	100.81012	2.15451		1,411,341,680,000.00	14,000,000	7,000,000.00	
CLN290 On	26/06/2017	Spot Bond			100.17296	1.91765	100.17296	1.90840			0.00	0	0.00
CLN291 On	26/06/2017	Spot Bond			100.17296	1.91765	100.17296	1.90840			0.00	0	0.00
CLN292 On	26/06/2017	Spot Bond			100.17084	1.91778	100.17084	1.90853			0.00	0	0.00
CLN293 On	30/06/2017	Spot Bond			100.14936	1.90107	100.14936	1.89232			0.00	0	0.00
CLN294 On	26/06/2017	Spot Bond			100.14949	1.91219	100.14949	1.90286			0.00	0	0.00
CLN295 On	30/06/2017	Spot Bond			100.15029	1.90313	100.15029	1.89428			0.00	0	0.00
CLN296 On	20/12/2017	Spot Bond			100.00000	1.22935	100.00000	1.22182			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On	30/06/2017	Spot Bond			100.00000	1.81080	100.00000	1.80104			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.81186	100.00000	1.80196			0.00	0	0.00
CLN299	On	30/06/2017	Spot Bond			100.00000	1.76500	100.00000	1.75465		5,000,000,000,000.00	50,000,000	50,000,000.00	
CLN39	On	07/02/2016	Spot Bond			100.00000	20.05236	100.00000	20.00822			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.05236	100.00000	20.00822			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68357	34.94295	0.68297			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	60.96051	154.47129	60.80590			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	90.65231	100.53703	90.42906			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	90.64159	100.53241	90.41837			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	113.61854	100.00000	113.37905			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	93.15591	154.29358	92.91012			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	90.63085	100.52779	90.40767			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	65.11383	152.83040	64.93918			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	66.51575	101.20452	66.35288			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	66.51575	101.20452	66.35288			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.72804	156.76383	4.71108			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	74.14229	94.77223	73.98530			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	73.61359	97.02201	73.45467			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.53241	90.64159	100.53241	90.41837			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.53241	90.64159	100.53241	90.41837			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.65060	100.00000	14.61472			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	70.43939	101.10498	70.30847			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.86218	120.49629	6.84442			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	17.61554	78.86322	17.58750			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.66881	78.68249	17.64073			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.02468	100.01914	10.99797			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.02468	100.01914	10.99797			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.71972	100.44036	11.69091			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	9.87695	100.40864	9.85267			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.17042	100.41492	9.14788			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	56.24169	100.01997	56.06606			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.27804	100.41000	9.25523			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On	24/07/2017	Spot Bond			101.50812	8.54229	101.50812	8.50427			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			109.94659	14.87655	109.94659	14.84059			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	73.14357	106.29178	72.97342			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			106.25789	12.55545	106.25789	12.52625			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.43013	122.59946	14.39248		29,090,645,067,720.00	237,282,000	339,547,000.00	
COJ06	On	09/12/2015	Spot Bond			112.90836	18.94683	112.90836	18.90055			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			111.62273	10.49718	111.62273	10.47148			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	85.86625	100.00000	85.67586			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.94583	5.86800	103.92942			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	21.81269	100.79434	21.75947			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.15114	100.83040	10.12636			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	21.71166	100.70290	21.65816			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	17.89706	101.26682	17.81754			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	91.65865	100.65651	91.42755			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	91.79453	100.45141	91.56919			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	71.60164	100.00000	71.46526			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	79.31720	100.18699	79.14489		12,022,438,800,000.00	120,000,000	60,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42On	03/04/2013	Spot Bond			100.13300	73.24424	100.13300	73.10486			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100.21016	39.99953	100.21016	39.82333			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.22082	19.74207	100.22082	19.65510			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond			100.19483	54.46442	100.19483	54.22452			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			104.31041	55.93947	104.31041	55.81202			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			133.09009	18.44892	133.09009	18.39756			0.00	0	14,291,661.00
DV22 On	07/02/2020	Spot Bond			111.95336	10.35691	111.95336	10.33192			0.00	0	77,833,504.00
DV23 On	27/02/2023	Spot Bond			110.94098	10.39380	110.94098	10.36890			0.00	0	187,444,611.00
E170 On	01/08/2020	Spot Bond			142.91138	12.13894	142.91138	12.10342			0.00	0	17,020,864.00
EDC01 On	04/04/2016	Spot Bond			101.79146	16.62829	101.79146	16.58736			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond			100.97946	24.16293	100.97946	24.08602			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond			101.06163	10.10286	101.06163	10.07068			0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond			101.11630	4.22211	101.11630	4.20866			0.00	0	0.00
EFC04 On	31/08/2017	Spot Bond			101.17092	1.76303	101.17092	1.75741			0.00	0	0.00
EL15 On	29/06/2015	Spot Bond			126.54006	12.10150	126.54006	12.06786			0.00	0	42,000,000.00
EL28 On	02/05/2028	Spot Bond			1.78000	113.26309	1.78000	113.24582			0.00	0	45,500,000.00
EMM01 On	28/07/2020	Spot Bond			111.69838	11.80993	111.69838	11.78149			0.00	0	3,000,000.00
EMM02 On	11/03/2021	Spot Bond			112.15374	10.70283	112.15374	10.67653			0.00	0	1,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			106.65311	9.21148	106.65311	14.08833			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.93077	16.83595	100.93077	16.79483			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	96.78144	100.81699	96.53008			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	92.81074	100.00000	92.58157			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	23.94076	126.47802	23.87460			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.01183	109.43400	23.95495			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.47748	107.25989	17.43192			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.72610	101.66692	8.37893			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	95.69785	101.08827	95.44933			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.27205	101.14823	23.21509			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	95.96969	101.26753	95.72005			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	30.90616	101.05103	30.83059			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	96.08295	101.34215	95.83283			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	31.60925	101.17066	31.53188			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	63.80087	100.93125	63.64503			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On	17/08/2014	Spot Bond			100.96871	30.42235	100.96871	30.34801			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.00903	100.99870	16.96745			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	63.81689	100.93575	63.66099			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.58181	105.94219	16.54313			0.00	0	61,800,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.11305	111.43974	9.09091			1,337,276,880,000.00	12,000,000	509,459,000.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.71259	117.73441	10.68567			0.00	0	272,200,000.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.65870	95.26383	8.64018			0.00	0	49,954,134.00
ES33	On	15/09/2033	Spot Bond			8.92500	87.42498	8.90500	87.57241			0.00	0	891,300,000.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.38619	100.85636	19.30034			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	90.29004	100.35540	90.07232			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	39.88486	100.00000	39.58549			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.54313	100.00000	12.51274			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	12.20600	100.00000	12.17643			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	64.47919	101.07344	64.32148			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	64.61300	101.11222	64.45492			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	65.04107	101.23627	64.88176			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	65.28177	101.30601	65.12178			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	27.92005	105.15565	27.85495			1,682,490,400,000.00	16,000,000	25,200,000.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			103.15112	11.52076	103.15112	11.49460			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			101.02281	98.43439	101.02281	98.17070			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.55742	90.91185	100.55742	90.68792			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.49836	10.06994	100.49836	10.04516			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	7.90903	100.49830	7.88956			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	8.95890	101.51768	9.44063			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	14.94353	111.84945	14.90730			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.44644	9.11041	100.44644	9.08801			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	45.61788	100.00000	45.51272			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			211.83970	53.95822	211.83970	53.79486			0.00	0	3,000,000.00
FRBI07	On	07/07/2013	Spot Bond			105.16707	60.82990	105.16707	60.69036			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.14615	121.95151	3.13769			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	3.94886	266.05149	3.93064			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.92695	145.44748	1.92118			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.06317	186.40405	3.05217			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.55290	118.97136	18.50513			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.07137	100.00000	23.01975			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.07137	100.00000	23.01975			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			51.72712	3.41731	51.72712	3.41342			0.00	0	0.00
FRBZ02	On	28/10/2024			32.59207	3.37898	32.59207	3.37637			0.00	0	0.00
FRBZ03	On	10/12/2024			31.38364	3.65263	31.38364	3.64991			0.00	0	0.00
FRC04	On	03/06/2014			103.71290	37.40741	103.71290	37.32212			0.00	0	0.00
FRC08	On	29/04/2013			101.43171	67.30611	101.43171	67.14097			0.00	0	0.00
FRC101	On	24/02/2017			101.42118	14.62737	101.42118	14.59149			0.00	0	0.00
FRC103	On	20/03/2014			100.70350	44.38197	100.70350	44.29257			0.00	0	0.00
FRC104	On	20/03/2014			100.43778	41.13401	100.43778	41.05135			0.00	0	0.00
FRC105	On	24/02/2017			101.37968	14.27502	101.37968	14.24001			0.00	0	0.00
FRC106	On	24/02/2017			101.37968	14.27502	101.37968	14.24001			0.00	0	0.00
FRC107	On	03/06/2021			100.95684	10.53214	100.95684	10.50613			0.00	0	0.00
FRC108	On	24/02/2017			101.35502	14.06570	101.35502	14.03121			0.00	0	0.00
FRC109	On	20/06/2017			100.49706	10.71078	100.49706	10.68443			0.00	0	0.00
FRC11	On	26/05/2013			100.81157	62.66566	100.81157	62.51274			0.00	0	0.00
FRC110	On	15/06/2016			100.62812	13.87564	100.62812	13.84147			0.00	0	0.00
FRC112	On	20/06/2017			100.42343	9.32986	100.42343	9.30693			0.00	0	0.00
FRC113	On	20/06/2017			100.46990	10.20110	100.46990	10.17601			0.00	0	0.00
FRC114	On	20/06/2014			100.53541	30.82462	100.53541	30.74876			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115 On	20/06/2017	Spot Bond			98.00000	9.44977	98.00000	9.41831			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.82077	100.00000	8.78732			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.71866	100.61842	13.68487			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.18136	100.45750	10.15631			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.19794	100.56313	12.16791			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.09894	100.61014	13.06669			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.72447	100.43349	9.70056			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	10.97626	100.51033	10.94925			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.35917	100.67570	14.32380			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.74876	100.44913	11.71153			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.80631	100.00000	7.77276			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.65177	100.53319	13.60848			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.05570	100.63883	16.00474			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.46738	100.48091	12.42787			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.22347	100.51430	13.18155			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.31350	100.60627	15.26492			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.29400	100.56147	14.24866			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	15.92993	100.63331	15.87937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133 On	20/09/2017	Spot Bond			100.67296	16.83528	100.67296	16.78183			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.60461	15.27575	100.60461	15.22729			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.46889	100.58527	15.41981			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.41245	100.52263	13.36992			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	13.81959	100.51264	13.77579			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.25692	100.64764	16.20532			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.06828	100.63938	16.01728			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.55255	100.61676	15.50320			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.28207	100.64874	16.23039			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	13.97922	100.54761	13.93489			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.51779	100.48314	12.47812			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.70177	100.40273	10.66788			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	16.99869	100.68010	16.94472			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	31.84375	100.48314	31.74283			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	21.08211	100.54650	21.01525			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			101.08864	3.28631	101.08864	3.27072			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.52041	9.58278	100.52041	9.55240			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.44745	1.69663	100.44745	1.69126			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC151	On	20/09/2017			98.00000	1.61114	98.00000	1.59979			0.00	0	0.00
FRC152	On	20/12/2017			100.00000	1.26511	100.00000	1.25800			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.26511	100.00000	1.25800			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.17238	100.00000	1.16421			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	37.97729	103.88434	37.89057			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	26.71668	101.69803	26.65098			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.13627	100.46014	17.09413			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.00199	100.45737	13.96755			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	54.48306	101.67764	44.88981			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.13315	6.90500	101.11414			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	9.93697	98.80765	9.91289			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	73.45990	113.68077	73.29222		1,818,892,320,000.00	16,000,000	8,000,000.00	
FRC55	On	11/07/2013			100.00003	56.18688	100.00003	56.05076			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	28.42703	100.38660	28.35717			0.00	0	0.00
FRC61	On	28/07/2017			101.46163	8.69256	101.46163	8.67122			0.00	0	0.00
FRC66	On	31/01/2022			109.33538	6.61750	109.33538	6.60183			0.00	0	0.00
FRC67	On	20/09/2016			100.46640	12.19693	100.46640	12.16694			0.00	0	0.00
FRC68	On	20/09/2016			100.47150	12.29027	100.47150	12.26005			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			109.51236	5.06883	109.51236	5.05683			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			111.32550	24.05780	111.32550	24.00854			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.64993	109.33538	4.63892			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.64613	114.09057	5.63229			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.07286	114.42023	8.05600			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	88.34515	100.45580	88.13498			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.64602	101.66489	9.62231			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.14687	100.00000	17.10487			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.62440	100.79789	16.58340			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	14.94256	100.69405	14.90574			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.14394	4.73000	107.11909			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	88.75033	100.56499	88.53900			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.15163	100.70697	15.11429			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.71888	100.40068	9.69498			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	10.87706	100.46304	10.85031			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.54724	100.61808	24.48679			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.43347	100.54671	12.40287			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.03406	100.52525	12.00444			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.34678	87.94199	100.34678	87.73298			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.34394	87.93149	100.34394	87.72250			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	90.03710	100.32862	89.86073			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	90.03771	100.34043	89.86133			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	90.04476	100.34112	89.86836			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	87.90976	100.34682	87.70033			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.35007	100.44788	10.32927			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	14.77171	100.64235	14.74198			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.33970	100.44732	10.31891			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.47643	98.04956	23.43028			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	15.34882	100.67532	15.31792			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.71543	101.43156	14.67933			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	65.84480	101.08680	65.68374		2,527,170,000,000.00	25,000,000	25,000,000.00	
FRE2A2	On	02/08/2013	Spot Bond			102.04635	68.24494	102.04635	68.07658			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	65.91580	101.11165	65.75452		13,144,514,500,000.00	130,000,000	100,000,000.00	
FRE2B2	On	02/08/2013	Spot Bond			104.68033	67.62268	104.68033	67.45203			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	67.22321	96.98334	67.06477			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	66.14512	101.19191	65.98317			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			101.39248	66.71815	101.39248	66.55452			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			101.63872	67.42167	101.63872	67.25595			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	67.86313	101.79324	67.69609			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	14.01500	137.45936	13.97310			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	61.59478	101.30769	61.44216		10,130,769,000,000.00	100,000,000	50,000,000.00	
FRJ14	On	20/07/2014	Spot Bond			104.00517	25.76156	104.00517	25.69692		11,440,568,700,000.00	110,000,000	55,000,000.00	
FRJ15	On	04/04/2015	Spot Bond			100.18638	19.82377	100.18638	19.76178			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.41334	103.41346	11.38485		1,034,134,600,000.00	10,000,000	10,000,000.00	
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.18010	100.62484	9.15129			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.54314	101.45882	8.52217			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.34585	100.00000	11.32432			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	4.04957	254.50193	4.03144			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	3.95080	265.81898	3.93259			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.09395	249.70910	4.07587			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.92668	117.34620	2.91934			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	8.40023	101.41744	8.37962			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.16911	117.54524	3.16082			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.28264	101.77641	10.25733			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.01476	10.60209	100.01476	10.57640			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			101.15940	80.89143	101.15940	80.89143			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			101.49749	67.01818	101.49749	66.85364			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	8.30300	101.25022	8.28266			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.29163	100.29734	40.19270			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.76118	90.41057	2.75530			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	85.69892	100.18030	85.49978			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	87.55839	100.00000	87.35139			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	61.27135	100.68430	61.07892			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.96227	100.00000	0.95928			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.71026	101.11871	11.67295			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	59.34677	100.52362	59.15860			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	58.62182	100.43945	58.43609			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.40735	101.12618	8.38084			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	19.28659	101.07593	19.22514			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	9.42798	100.44759	9.39810			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	29.60926	100.44015	29.51545			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.25876	100.76967	17.20392			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On	19/07/2014	Spot Bond			101.24351	24.42999	101.24351	24.32147			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	66.58516	101.17008	66.28299			0.00	0	0.00
FRS79	On	10/07/2017	Spot Bond			100.00000	2.47409	100.00000	2.45552			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	28.29147	105.55013	28.22531			3,377,604,160,000.00	32,000,000	102,590,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	21.00772	106.51279	20.95822			1,917,230,220,000.00	18,000,000	9,900,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	11.93247	104.36488	11.90482			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.30576	105.51532	10.28166			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.13578	113.83008	10.11072			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.00051	108.96559	10.98200			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	12.94926	117.28648	12.91664			234,572,960,000.00	2,000,000	2,000,000.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.69769	102.81960	10.67360			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.22637	79.83345	10.20751			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.23632	100.94835	14.20116			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	19.35883	100.00000	19.21352			400,000,000,000.00	4,000,000	4,000,000.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.18237	100.01778	20.11935			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.46527	104.81266	11.43875			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	77.91632	100.00000	77.75764			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	83.82728	100.00000	83.64583			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	78.71066	100.00000	78.55067			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	98.63456	101.05700	98.36593			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	91.42906	100.63710	91.19916			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	99.99932	100.00000	99.99918			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.81750	95.11358	100.81750	94.86783			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	94.58540	99.49839	94.34215			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	87.22119	99.03016	87.01527			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	99.72736	99.78606	99.45620			0.00	0	4,000,000.00
GRB89	On	25/01/2013	Spot Bond			100.00000	99.99986	100.00000	99.99973			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	98.12195	99.80110	97.85940			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			99.64339	97.08460	99.64339	96.82797			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD182On	04/02/2013	Spot Bond			100.00000	99.99850	100.00000	99.99837			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.01501	6.94019	100.01501	6.92337			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.01973	8.78888	100.01973	8.76759			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	95.19674	100.00000	94.95265			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.85290	95.17012	100.85290	94.92414			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.88829	95.22665	100.88829	94.98045			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			101.01560	95.43016	101.01560	95.18315			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.57078	21.33975	100.57078	21.28721			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			101.42786	11.35187	101.42786	11.32402			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			99.93193	14.92805	99.93193	14.89190			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.43806	10.80476	100.43806	10.77819			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			102.01673	18.42699	102.01673	21.46732			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.31458	11.13501	100.31458	11.10766			0.00	0	0.00
HILB01 On	18/07/2015	Spot Bond			99.88260	15.11594	99.88260	15.04953			0.00	0	0.00
HILB02 On	13/09/2017	Spot Bond			100.51108	9.81675	100.51108	9.77292			0.00	0	0.00
HILC02 On	17/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
HM1B5UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	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
HMS1B2On	19/07/2013	Spot Bond			105.54321	53.00321	105.54321	52.86847			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			105.54321	53.00321	105.54321	52.86847			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	60.08294	100.00000	59.96926			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	66.42485	100.00000	66.29883			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			101.63173	54.66830	101.63173	54.53393			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	14.55912	101.67762	14.52332			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	15.58629	105.13866	15.54681			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	53.05197	105.76786	52.91685			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	54.77340	101.68917	54.63871			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	14.86081	101.75803	14.82425			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	13.46606	117.06290	13.42855			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	53.11486	106.05795	52.97925			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	54.96248	101.79257	54.82719			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	15.24817	101.86140	15.21061			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	13.83375	117.06290	13.79520			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	53.33741	107.08651	53.20006			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	55.21436	101.93042	55.07830			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	15.72078	101.98773	15.68203			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2On	19/07/2013	Spot Bond				108.34719	53.60914	108.34719	53.46965			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	54.00891	110.21153	53.86623			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.49279	115.88630	10.46676			0.00	0	35,400,000.00
HWAY23On	07/12/2023	Spot Bond				272.42396	3.89676	272.42396	3.87850			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	3.90251	271.70682	3.88425			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.01029	101.83148	10.98569			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	10.99303	102.02133	10.96843			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.20819	1.15000	111.19314			365,700,000,000.00	318,000,000	570,500,000.00
I2038	On 31/01/2038	Spot Bond				1.95000	107.49521	1.97000	107.06390			19,500,000,000.00	10,000,000	515,374,000.00
I2050	On 31/12/2050	Spot Bond				2.02000	114.46779	2.02000	114.44922			0.00	0	135,091,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.16990	95.45000	20.13291			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	89.38683	100.50759	89.17100			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	90.65380	100.56563	90.43159			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	21.86233	109.26558	21.80974			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.86049	89.72286	100.86049	89.50396			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	21.00542	102.46253	20.95285			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.92206	15.60799	100.92206	15.56944			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	58.03425	100.23329	57.89183			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.52781	41.00568	100.52781	40.90478			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	40.57502	100.74849	40.47498			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.01272	103.45013	37.92527			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.54427	108.14435	14.50958			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.65092	111.48026	10.62488			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.09423	102.47730	35.01455			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.34166	99.82217	37.25134			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.18923	100.88835	30.11552			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.16619	106.87614	24.10752			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.72710	105.97204	12.69773			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.01783	101.15611	20.96638			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	8.73436	101.23137	8.71297			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.39650	119.59470	4.38531			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.84533	121.25275	2.83800			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.09653	100.15533	20.03370			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.37515	100.16252	9.34584			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.64902	105.78604	9.62653			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	17.28396	100.66354	17.22910		100,663,540,000.00	1,000,000	1,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On	15/06/2017	Spot Bond			100.43811	10.19826	100.43811	10.16594			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	71.75522	100.00000	71.59728			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	17.77328	99.89211	17.73376			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	17.77328	99.89211	17.73376			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	8.90127	100.97091	8.88152			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.63446	5.00000	102.60695			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.10251	101.37699	15.05480			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.19137	101.30327	14.14656			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.04264	112.11249	16.00347			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	20.95938	100.20174	20.90796			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	20.95938	100.20174	20.90796			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.75605	101.14829	9.72528			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.06537	100.00000	8.04562			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	50.29876	101.89135	50.07415			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	71.22946	101.88356	70.90435			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	68.97957	101.64472	68.66181			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.44690	101.44581	22.39608			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	60.81942	100.58397	60.52861			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			104.33728	69.59145	104.33728	69.43285			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	16.91301	101.67347	16.87142			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			99.74422	66.72357	99.74422	66.72356			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	98.65343	99.64170	98.38845			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	96.83110	99.54183	96.57606			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	95.07833	99.44217	94.83268			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	93.39120	99.34271	93.15442			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	91.76720	99.22914	91.53883			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012	Spot Bond			99.12821	90.20112	99.12821	89.98069			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			99.02750	88.69063	99.02750	88.47773			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	83.14919	98.62666	82.96279			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	81.87673	98.52695	81.69617			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	80.64508	98.42745	80.47009			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20237	100,000.00000	0.20125			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND318	On	24/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	55.92805	100.00000	55.82194			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND336	On	03/09/2013	Spot Bond			100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.15519	100.00000	46.05276			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	42.67842	100.00000	42.24799			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	40.42077	100.00000	40.07357			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	38.82580	100.00000	38.53536			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	37.63994	100.00000	37.39058			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	36.72409	100.00000	36.50576			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	35.99565	100.00000	35.80158			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	35.40255	100.00000	35.22793			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	34.91035	100.00000	34.75166			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	68.92395	101.10218	68.61812			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	96.36633	100.97718	95.87270			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013	Spot Bond			101.06512	64.19667	101.06512	64.03966			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.29400	14.12532	100.29400	14.09101			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.06519	103.81357	17.02244			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.44215	101.94170	16.40163			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	97.61446	100.00000	97.36858			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	90.63145	100.51669	90.40883			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.66770	100.34045	8.64641			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	78.66828	100.00000	78.50839			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	23.99107	100.81708	23.93189			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.34651	100.33341	10.32110			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	89.08212	100.35507	88.86835			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	79.73729	100.00000	79.39507			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.25944	6.50000	100.24763			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	81.36249	100.13131	81.12777			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	79.18877	99.98478	78.96635			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.42362	91.47308	100.42362	91.24747			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.41625	90.38642	100.41625	90.16623			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.53192	100.44355	10.49854			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	86.34163	100.14548	86.14291			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	28.60824	100.16956	28.51880			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	80.81206	100.49744	80.45306			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	54.90871	100.49744	54.66361			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	77.06115	100.32608	76.73518			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	76.73719	100.31481	76.41399			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	91.46770	100.14110	91.23874			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	77.30799	100.14461	76.79545			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	52.52256	100.14677	52.15623			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	56.13454	100.14677	55.74303			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	77.30795	100.14488	76.79540			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	15.57432	100.00000	15.46582			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.38288	100.00000	10.31055			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	99.84529	101.19828	99.57373			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			101.21767	66.37339	101.21767	66.21084			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			101.23672	44.93511	101.23672	44.82505			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	44.93511	101.23672	44.82505			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	55.76222	99.91080	55.62724			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	46.75114	100.00000	46.63664			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.44383	100.24109	22.38934			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.80579	102.25661	22.74943			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	42.63224	100.77468	42.52711			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	19.70281	99.93260	19.64133			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.35129	99.93094	12.31276			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.29265	99.92988	9.26365			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.76714	104.73009	10.74225			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	36.76201	104.25515	36.67689			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	15.83238	100.91681	15.79328			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	10.92361	108.21861	10.89754			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.54541	101.03261	23.48784			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	16.98174	100.34728	16.94002			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	21.73067	109.98505	21.67869			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.44886	9.80808	100.44886	9.78396			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.75653	8.79046	100.75653	8.76878			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.07400	110.94012	3.06663			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.31119	124.10625	2.30484			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	60.47199	100.58379	60.18947			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.15669	100.18782	8.13119			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.08668	99.99997	8.05111			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.61990	101.62507	7.58595			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.40368	100.60774	0.40188			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00658	100.28878	0.00655			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	42.29395	100.00000	41.95831		11,500,000,000,000.00	115,000,000	115,000,000.00	
IV030	On	31/01/2025	Spot Bond			100.00000	2.10866	100.00000	2.09457			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			102.06373	73.22723	102.06373	73.08521			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	85.94330	100.17994	85.74589			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			117.77551	18.78591	117.77551	18.73869			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	11.33514	101.74618	11.30725			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.28666	124.10625	2.28038			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			99.71588	66.72986	99.71588	99.72755			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	94.58976	99.41373	94.34669			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	92.92071	99.31432	92.68637			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	91.31390	99.20028	91.08784			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	89.76401	99.09942	89.54578			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	88.26885	98.99876	88.05803			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	82.77761	98.62399	82.59288			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	81.52075	98.49850	81.34181			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	80.30041	98.39906	80.12695			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA306	On	07/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA324	On	17/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA342	On	17/10/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	41.94320	100.00000	41.54023			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	39.91162	100.00000	39.58273			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	38.45278	100.00000	38.17537			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	37.35509	100.00000	37.11545			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	36.49954	100.00000	36.28874			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	35.81415	100.00000	35.62605			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	35.25282	100.00000	35.08307			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	34.78473	100.00000	34.63009			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	57.25710	100.11329	57.11825			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.55352	101.15218	8.53259			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	30.35100	101.33204	30.27660			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	12.75219	101.39683	12.69547			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	84.79635	100.01454	84.60491			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	68.92395	101.10215	68.61813			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	95.94140	100.97704	95.45734			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	69.50807	100.00000	69.33968			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	66.63045	100.00000	66.46904			0.00	0	0.00
KSB004	On	01/02/2013			103.25721	82.80813	103.25721	82.62553			0.00	0	0.00
KSB005	On	28/02/2013			102.85510	78.43002	102.85510	78.26726			0.00	0	0.00
KSB007	On	31/08/2017			100.85336	2.66809	100.85336	2.65783			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	81.54603	100.00000	81.37066			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	72.25325	100.00000	72.11537			0.00	0	0.00
KW01	On	31/10/2027			146.46402	15.68374	146.46402	15.63698			0.00	0	0.00
LBK01	On	25/10/2013			101.88203	53.86099	101.88203	44.14818			0.00	0	0.00
LBK02	On	26/03/2015			100.15505	20.33878	100.15505	20.28890			0.00	0	0.00
LGL02	On	13/08/2017			100.36228	16.91409	100.36228	16.85033			0.00	0	8,521,000.00
LGL03	On	03/04/2018			98.87452	1.75637	98.87452	1.74975			0.00	0	0.00
MAQ007	On	27/01/2013			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
MAQ015	On	23/08/2013			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
MAQ018	On	11/01/2013			98.55765	82.60255	98.55765	82.41872			0.00	0	0.00
MAQ019	On	08/11/2012			99.62912	96.31926	99.62912	96.06670			0.00	0	0.00
MAQ020	On	02/08/2013			101.08680	65.90758	101.08680	65.61517			0.00	0	0.00
MAQ021	On	29/11/2012			99.30957	91.30516	99.30957	91.07890			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ022On	11/12/2012	Spot Bond			99.14082	88.67915	99.14082	88.46606			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			98.70105	82.58165	98.70105	82.39764			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			97.83334	73.14165	97.83334	72.99854			0.00	0	0.00
MAQ025On	11/10/2013	Spot Bond			100.00000	45.91827	100.00000	45.57361			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			99.81806	66.70713	99.81806	66.70712			0.00	0	0.00
MBC17 On	06/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			99.92980	83.16331	99.92980	82.97901			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			99.92873	38.29880	99.92873	38.20608			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.85528	62.29268	100.85528	62.14062			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.87824	29.49867	100.87824	29.42664			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00907	27.00219	100.00907	26.93677			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			99.91959	19.25504	99.91959	19.19496			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.16737	10.54150	100.16737	10.46313			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.17350	1.91463	100.17350	1.90629			0.00	0	0.00
MBP011 On	30/01/2013	Spot Bond			100.00000	100.47856	100.00000	100.20989			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			101.40172	100.63456	101.40172	100.36103			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			101.42165	45.96316	101.42165	45.85040			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	94.18065	100.00000	93.94222			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.75122	100.00000	44.64281			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	95.68824	100.00000	95.44413			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	44.16210	100.00000	44.05511			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	38.54254	100.00000	38.44917			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.47564	100.00000	23.41814			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.23120	100.00000	23.17492			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.96092	100.00000	5.94632			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.55302	100.00000	14.51738			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.03181	106.46019	9.01066			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.46941	89.44253	100.46941	89.22612			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.55227	100.55268	21.49923			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	25.92961	100.10089	25.87186			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	25.97130	100.10166	25.91346			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.71891	100.10553	10.69503			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.74871	102.05054	9.72689			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.62263	102.14122	9.60109			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.68550	100.13874	12.65724			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			102.46074	12.26576	102.46074	12.23821			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5On	05/01/2022	Spot Bond			102.63527	12.59412	102.63527	12.56581			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			109.14290	25.80376	109.14290	25.74242			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.35527	12.17518	100.35527	12.14527			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.36949	7.24715	100.36949	7.22934			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			108.22148	10.53955	108.22148	10.51184			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			105.26282	16.84880	105.26282	16.80948			0.00	0	25,900,000.00
MIIL01 On	31/05/2015	Spot Bond			100.76354	16.36300	100.76354	16.31101			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			106.38091	13.44814	106.38091	13.41683			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.73012	61.96961	100.73012	61.81685		1,611,681,920,000.00	16,000,000	8,000,000.00	
MQB02 On	31/05/2017	Spot Bond			106.29569	13.06752	106.29569	13.03711			0.00	0	8,100,000.00
MTN02 On	13/07/2014	Spot Bond			109.35704	32.19405	109.35704	32.11782			0.00	0	4,862,486.00
MTN03 On	13/07/2015	Spot Bond			108.68196	19.64694	108.68196	19.60066			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			112.43670	12.94579	112.43670	12.91444			0.00	0	4,246,000.00
MTN05 On	28/10/2013	Spot Bond			105.38322	50.66551	105.38322	50.54847			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			99.21764	89.75305	99.21764	89.53461			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			98.63643	81.67956	98.63643	81.49967			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			97.71856	71.89723	97.71856	71.75910			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.89288	100.00000	6.87618			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11793	100.00000	0.11765			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.22003	100.00000	7.20254			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.30925	100.00000	7.29155			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.71810	100.89771	6.70169			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.78836	100.90718	6.77177			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	6.90542	100.92303	6.88856			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	6.96395	100.93092	6.94694			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	7.03417	100.94038	7.01698			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.20967	100.96406	7.19205			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.32663	100.97993	7.30872			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.45525	100.99728	7.43703			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.57215	101.01305	7.55364			0.00	0	23,000,000.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.63059	101.02081	7.61194			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	8.33124	101.11573	8.31086			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	9.14730	101.22620	9.12490			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11793	100.00000	0.11765			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11793	100.00000	0.11765			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			101.70052	36.62438	101.70052	36.53430			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11B On	27/10/2014	Spot Bond			101.25975	21.30154	101.25975	21.24935			0.00	0	0.00
NBK12B On	20/02/2015	Spot Bond			100.87403	21.66738	100.87403	21.61448			0.00	0	0.00
NBK13B On	21/02/2017	Spot Bond			101.31348	9.74758	101.31348	9.72369			0.00	0	0.00
NBK14B On	27/08/2015	Spot Bond			100.75760	18.38857	100.75760	18.30720			0.00	0	0.00
NBK15B On	27/08/2017	Spot Bond			100.79541	10.28483	100.79541	10.23931			0.00	0	125,000,000.00
NBK2A On	15/09/2015	Spot Bond			110.77590	17.58295	110.77590	17.54019		2,437,069,800,000.00	22,000,000	26,100,000.00	
NBK2B On	15/09/2015	Spot Bond			101.00801	16.55940	101.00801	16.51848			0.00	0	0.00
NBK3A On	09/09/2019	Spot Bond			118.84122	10.93889	118.84122	10.91074			0.00	0	6,800,000.00
NBK4 On	28/10/2024	Spot Bond			30.23292	4.19189	30.23292	4.18887			0.00	0	0.00
NBK5B On	19/04/2013	Spot Bond			102.03598	82.06908	102.03598	81.88574			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond			111.25692	18.97579	111.25692	18.92973			0.00	0	9,400,000.00
NBK6B On	19/04/2015	Spot Bond			101.70058	19.13573	101.70058	19.08867			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond			101.79234	7.33504	101.79234	7.31698			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond			103.06649	37.08861	103.06649	37.00353			0.00	0	0.00
NBK8B On	24/03/2014	Spot Bond			100.27352	39.70384	100.27352	39.60635			0.00	0	20,000,000.00
NBK9A On	23/03/2016	Spot Bond			107.67718	14.21240	107.67718	14.17862			0.00	0	9,800,000.00
NBK9B On	23/03/2016	Spot Bond			100.28219	12.35506	100.28219	12.32472			0.00	0	0.00
NBK11 On	31/03/2013	Spot Bond			117.77042	78.51628	117.77042	78.34033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			101.18874	80.99734	101.18874	80.81842			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.66622	90.95275	100.66622	90.72851			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	27.91097	100.00000	27.85802			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	35.25445	100.00000	35.18757			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	26.61684	100.00000	26.56634			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	25.23851	100.00000	25.19063			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.88001	22.40110	100.88001	22.34640			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.53804	89.76979	100.53804	89.55139			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.29682	87.04349	100.29682	86.83865			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.27583	86.82635	100.27583	86.62254			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.27583	86.82635	100.27583	86.62254			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.27583	86.82635	100.27583	86.62254			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.26098	20.95750	100.26098	20.90661		1,804,697,640,000.00	18,000,000	9,000,000.00	
NCLN55 On	07/04/2015	Spot Bond			100.01676	20.44174	100.01676	20.39222			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			99.92572	20.07516	99.92572	20.02655			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.72872	16.84964	100.72872	16.80811			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			78.84167	16.51052	78.84167	16.48432			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.14156	100.68736	13.10918			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.57366	101.44317	12.79612			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.15350	101.58167	13.36327			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	14.44190	101.36186	14.40649			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	10.96121	99.92294	10.93467			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	99.09584	100.00000	98.91696			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.52244	74.70107	13.50179			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	61.89320	100.71896	61.74230			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	40.56365	100.42509	40.48214			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	40.49431	100.41859	40.41295			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	15.91857	100.13494	15.84849			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.56911	101.09351	11.51778		1,819,683,180,000.00	18,000,000	9,000,000.00	
NCLN75 On	20/09/2017	Spot Bond			100.28784	1.97922	100.28784	1.96989			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	9.97589	100.21716	9.92719			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.49280	100.00000	2.47409			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			108.64353	17.94944	108.64353	17.90647			0.00	0	0.00
NED12A On	14/12/2012	Spot Bond			100.43443	89.17494	100.43443	88.95976			0.00	0	0.00
NED12B On	14/12/2012	Spot Bond			103.93706	92.07973	103.93706	91.85077			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			103.85854	52.79439	103.85854	52.67254			415,434,160,000.00	4,000,000	4,000,000.00
NED8	On	08/02/2014	Spot Bond			105.20960	40.93180	105.20960	40.83788			1,683,353,600,000.00	16,000,000	13,700,000.00
NED9	On	06/07/2017	Spot Bond			100.00389	7.23153	100.00389	7.21401			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			122.15519	18.82127	122.15519	18.77257			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			109.62449	10.91726	109.62449	10.88855			1,973,240,820,000.00	18,000,000	9,000,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	10.84581	100.87482	10.79725			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	5.77586	154.74879	5.75719			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.64512	110.78287	10.61965			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	11.07272	112.47442	11.04293			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	11.08849	100.87478	11.06142			0.00	0	22,000,000.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	29.82806	100.84223	29.75526			0.00	0	23,000,000.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	62.77844	100.77827	62.62529			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	16.08472	100.82862	16.03415			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	11.12628	114.30671	11.09592			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	30.12516	100.88848	30.05160			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.82727	62.96943	100.82727	62.81575			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.85447	16.25818	100.85447	16.20704			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10On	22/05/2020	Spot Bond			112.37668	11.50378	112.37668	11.47286			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			100.94287	30.47452	100.94287	30.40007			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.89257	63.22404	100.89257	63.06965			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.90208	16.57753	100.90208	16.52537			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	94.43679	100.00000	94.19709			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.90209	63.26116	100.90209	63.10667			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	94.57609	100.00000	94.33606			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.92679	63.48168	100.92679	63.32661			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	94.64576	100.00000	94.40554			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			101.02443	63.73835	101.02443	63.58253			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			101.11272	64.08285	101.11272	63.92606			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			101.14634	9.72716	101.14634	9.70335			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			101.06357	12.61087	101.06357	12.58003			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	47.76388	133.37761	47.62646		4,268,083,520,000.00	32,000,000	46,000,000.00	
NRA014 On	30/04/2014	Spot Bond			112.65666	38.60568	112.65666	38.51205			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.48878	127.61916	14.44976			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			133.90446	15.02332	133.90446	14.98154			0.00	0	7,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On	31/05/2023			166.40319	6.05808	166.40319	6.03744			0.00	0	82,000,000.00
NRA028	On	30/11/2028			132.37089	13.91687	132.37089	13.87829			0.00	0	7,340,000.00
NTC09	On	18/04/2013			99.96864	82.54389	99.96864	82.36212			0.00	0	0.00
NTC10	On	18/04/2014			99.87889	37.88831	99.87889	37.79663			0.00	0	0.00
NTC11	On	18/04/2014			99.88231	37.76395	99.88231	37.67256			0.00	0	0.00
NTC12	On	25/08/2016			101.83987	11.49944	101.83987	11.47112			0.00	0	0.00
NTC13	On	31/01/2015			101.27473	21.42250	101.27473	21.37001			0.00	0	0.00
NTC14	On	26/07/2013			101.19990	67.97537	101.19990	67.67350			0.00	0	0.00
NTC15	On	26/07/2015			101.37662	18.37085	101.37662	18.28914			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	14.29694	100.00000	14.26231			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	14.34343	100.00000	14.30868			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	14.37133	100.00000	14.33651			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	15.04075	100.00000	15.00431			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	15.78455	100.00000	15.74631			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.43332	100.00000	20.38381			0.00	0	0.00
OML01	On	27/10/2015			110.62267	18.98231	110.62267	18.93670			0.00	0	110,000,000.00
OTCA05	On	30/04/2013			101.46154	67.11819	101.46154	66.95348			0.00	0	0.00
OTCA06	On	30/04/2014			101.50084	32.69663	101.50084	32.61636			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA07On	30/04/2013	Spot Bond			101.43206	67.03611	101.43206	66.87162			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			101.45171	32.47144	101.45171	32.39176			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			108.95552	12.76849	108.95552	12.73510			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.70003	100.00000	5.67496			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.80731	109.71000	11.78337			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	21.83353	100.00000	21.78063			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.26054	100.00000	6.24521			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	60.34177	100.48296	60.15051			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	80.12991	98.38076	79.95722			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	55.07859	100.00000	54.95636			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.73845	95.52415	100.73845	95.27941			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.42050	28.48933	100.42050	28.41929			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	91.71035	103.78737	91.48317			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	88.93321	100.37625	88.71924			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.37300	59.36658	100.37300	59.22070			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On	15/06/2013	Spot Bond			100.39251	59.52210	100.39251	59.37581			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.41791	59.72424	100.41791	59.57741			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.38925	88.97565	100.38925	88.76155			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.43155	28.63352	100.43155	28.56312			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			103.92808	91.89326	103.92808	91.66535			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.42500	59.78126	100.42500	59.63429			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.42441	60.05564	100.42441	59.90800			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.41200	89.04990	100.41200	88.83557			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.45623	28.95577	100.45623	28.88456			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.48342	60.24766	100.48342	60.09947			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.47042	89.24082	100.47042	89.02594			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.48350	29.31185	100.48350	29.23975			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.53526	60.66213	100.53526	60.51285			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			101.01119	43.70775	101.01119	43.60091			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			115.36704	35.47661	115.36704	35.32489			5,768,352,000,000.00	50,000,000	50,000,000.00
R009P	On	15/09/2014	Spot Bond			90.32933	24.45269	90.32933	24.40239			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			36.97373	1.15247	36.97373	1.15140			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	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
R157	On	15/09/2015	Spot Bond			5.38500	122.92570	5.38000	122.92264			170,637,195,685,200.00	687,501,520	24,541,206,840.00
R158	On	15/09/2015	Spot Bond			122.26482	25.94154	122.26482	25.82605			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.78378	85.50505	12.75867			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	21.47447	128.79704	21.37540			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.04665	81.26980	7.03339			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	58.54492	106.08559	58.40967			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.56500	128.82960	7.55000	128.95492			55,759,154,347,580.00	370,674,732	9,196,187,091.00
R187P	On	21/12/2026	Spot Bond			34.66514	1.08307	34.66514	1.08213			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.03504	32.55096	1.03419			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.96962	111.42700	212.94405	111.08353			0.00	0	1,364,933,000.00
R197	On	07/12/2023	Spot Bond			1.24000	278.29097	1.20000	279.23292			158,607,160,000.00	127,909,000	354,998,360.00
R201	On	21/12/2014	Spot Bond			4.94500	110.69160	4.89500	110.78312			9,190,925,350,000.00	858,630,000	2,328,568,000.00
R202	On	07/12/2033	Spot Bond			1.93000	205.60893	1.93000	205.57670			37,619,015,740.00	19,491,718	1,795,082,000.00
R2023	On	28/02/2023	Spot Bond			7.05500	106.20728	7.05500	106.18694			4,570,934,500,000.00	647,900,000	3,139,770,000.00
R203	On	15/09/2017	Spot Bond			5.80500	111.18104	5.80000	111.18580			8,972,980,065,000.00	545,733,000	7,828,696,000.00
R204	On	21/12/2018	Spot Bond			6.09500	112.39845	6.10000	112.35319			29,004,733,625,000.00	758,775,000	6,454,514,254.00
R2048	On	28/02/2048	Spot Bond			99.20808	9.96828	99.20808	9.94613			144,050,132,160,000.00	452,000,000	862,340,000.00
R205	On	31/03/2014	Spot Bond			100.00000	38.78106	100.00000	38.68711			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.02000	104.97350	5.01000	104.97137			17,679,651,860,000.00	521,843,000	2,001,478,000.00
R207	On	15/01/2020	Spot Bond			6.42500	106.70360	6.42000	106.71464			12,226,201,890,000.00	902,910,800	6,684,658,484.00
R208	On	31/03/2021	Spot Bond			6.60500	101.38318	6.60500	101.36508			32,498,046,495,000.00	920,219,000	9,611,420,631.00
R209	On	31/03/2036	Spot Bond			8.33000	79.14091	8.31000	79.29360			27,491,099,160,000.00	300,252,000	9,096,059,000.00
R210	On	31/03/2028	Spot Bond			1.56000	158.64282	1.56000	158.61952			4,973,280,000.00	3,188,000	59,294,000.00
R211	On	31/01/2017	Spot Bond			0.28000	123.30781	0.28000	123.29402			2,002,000,000.00	7,150,000	1,216,000,000.00
R212	On	31/01/2022	Spot Bond			1.15000	128.26961	1.15000	128.25224			6,306,600,000.00	5,484,000	1,021,186,000.00
R213	On	28/02/2031	Spot Bond			8.14500	90.24010	8.13000	90.35066			17,214,319,035,000.00	113,483,000	3,117,587,000.00
R214	On	28/02/2041	Spot Bond			77.73332	9.23926	77.73332	9.22251			175,187,583,284,000.00	253,700,000	6,536,484,000.00
R223C	On	15/03/2013	Spot Bond			98.10852	72.51660	98.10852	72.37553			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			95.74929	49.86067	95.74929	49.75303			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			93.40448	34.47239	93.40448	34.39948			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			91.01110	24.23691	91.01110	24.18674			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			87.49080	17.65459	87.49080	17.61923			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			85.50505	12.78378	85.50505	12.75867			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			83.47163	9.39981	83.47163	9.38171			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			81.26980	7.04665	81.26980	7.03339			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			99.35642	86.56814	99.35642	86.36463			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			96.68315	59.62013	96.68315	59.49180			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	40.95931	94.26296	40.87297			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.58244	91.92899	28.52343			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.21871	89.76971	20.17778			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	14.84296	86.42385	14.81385			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.82535	84.45562	10.80453			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.04440	82.31050	8.02926			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.10659	79.97373	6.09538			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.05776	75.56089	5.04891			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.01842	73.15412	4.01158			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.36717	69.91580	3.36166			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.74449	67.83418	2.74011			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.26520	65.82731	2.26168			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.89669	63.84766	1.89382			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.79057	60.09257	1.78800			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.54827	58.22853	1.54611			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.44885	55.42223	1.44692			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			53.71567	1.28265	53.71567	1.28098			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			52.07678	1.14589	52.07678	1.14444			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.03252	50.50256	1.03125			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.93386	49.04085	0.93274			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85056	47.63992	0.84956			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.31382	40.84619	1.31249			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.25065	39.49703	1.24942			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.19737	38.20719	1.19623			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15247	36.97373	1.15140			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.11470	35.79392	1.11370			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08307	34.66514	1.08213			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.05675	33.58493	1.05585			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.03504	32.55096	1.03419			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	43.09168	100.64880	42.98554			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	56.03285	99.92574	55.89719			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.29582	99.90770	12.26606			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.57640	100.96576	17.52107			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.74181	100.00000	1.73415			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.56581	90.40417	100.56581	90.18257			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09On	06/06/2013	Spot Bond			100.63344	59.57969	100.63344	59.39060			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	59.58371	100.61948	59.39463			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	55.11974	100.62865	54.87343			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	20.15351	100.22952	20.10405			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	72.98318	100.00000	72.88853			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	89.63593	100.48281	89.41529			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	26.11428	101.67229	26.05007			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	104.00015	5.87500	103.98371			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	97.28010	100.84394	97.02607			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	19.47041	100.93776	19.38414			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	82.72472	100.29264	82.53711			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	41.38660	100.11180	41.07570			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	29.45138	100.68733	29.37880			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			101.03586	93.00061	101.03586	92.76651			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			101.10798	93.14231	101.10798	92.90770			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond			102.70350	25.08022	102.70350	25.01799			0.00	0	0.00
RP005 On	31/03/2017	Spot Bond			100.28309	13.09320	100.28309	13.06721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On	30/04/2019	Spot Bond			102.22019	11.15179	102.22019	11.12423			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	13.42990	101.97649	13.39679			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	13.42990	101.97649	13.39679			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	50.50675	99.90414	50.28482			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	63.77337	100.99069	63.49065			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	58.58920	100.58819	58.32747			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	39.58549	100.00000	39.28836			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.37695	100.38461	4.35743			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.38050	100.43152	0.37880			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	43.17183	100.88031	43.06526			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	37.79315	100.00000	37.71833			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.36284	101.00223	23.30574			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.34681	5.25000	101.33253			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.67553	100.00000	0.67387			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.24689	109.50878	9.22473			0.00	0	6,058,135.00
SA061U	On	14/12/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			105.69036	7.97271	105.69036	7.95697			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	94.88473	100.82812	94.64018			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.69620	117.11129	15.65693			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.96377	10.73917	100.96377	10.71293			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.52731	109.76738	13.49500			5,927,438,520,000.00	54,000,000	24,000,000.00
SBK15	On	23/01/2022	Spot Bond			101.55586	7.02260	101.55586	7.00534			3,249,787,520,000.00	32,000,000	16,000,000.00
SBK16	On	15/03/2023	Spot Bond			100.47716	7.89063	100.47716	7.87122			2,612,406,160,000.00	26,000,000	13,000,000.00
SBK17	On	31/07/2024	Spot Bond			101.44951	6.10461	101.44951	6.08510			1,826,091,180,000.00	18,000,000	9,000,000.00
SBK18	On	24/10/2020	Spot Bond			100.00000	10.83758	100.00000	100.00000			284,500,000,000,000.00	845,000,000	2,500,000,000.00
SBK19	On	24/10/2019	Spot Bond			100.00000	10.88232	100.00000	100.00000			200,000,000,000,000.00	000,000,000	500,000,000.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.06332	110.28697	22.01072			222,338,531,520.00	2,016,000	16,572,000.00
SBK8	On	10/04/2013	Spot Bond			101.21158	71.15139	101.21158	71.01679			809,692,640,000.00	8,000,000	10,700,000.00
SBK9	On	10/04/2018	Spot Bond			101.86258	9.55613	101.86258	9.53454			0.00	0	7,400,000.00
SBK111	On	09/04/2014	Spot Bond			127.67688	33.09526	127.67688	33.00217			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	36.84486	159.66556	36.72558			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	61.21922	152.98792	61.06486			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	18.75650	117.95662	18.70852			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			118.36117	18.67488	118.36117	18.62699			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			118.56412	18.63416	118.56412	18.58631			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	64.92119	143.82678	64.75880			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.27510	103.68838	10.25142			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	18.71857	118.14423	18.67064			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.69818	118.24540	18.65026			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	53.98096	211.65251	53.81761			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	72.10847	100.00000	71.97060			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.52408	100.42831	8.50313			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.51537	99.21990	30.44116			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	29.63214	100.36654	29.55933			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.68240	100.15186	10.65649			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	57.85357	100.16711	57.71320			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	44.68899	100.00000	44.58073			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.35548	107.02647	10.33098			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.29870	101.09831	44.19033			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	10.21477	101.18390	10.18976			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.70008	100.29283	7.68117			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	1.01443	100.00000	1.01219			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.30374	7.94825	100.30374	7.92873			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.29670	112.35030	12.26678			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.70246	107.31305	13.67051			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.78435	101.14300	7.75981			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.52414	100.81390	21.47162		100,813,900,000.00	1,000,000	1,000,000	1,000,000.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.48006	100.85958	8.45339			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.09203	100.88565	8.07226			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.33838	107.86744	9.32280			0.00	0	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.47443	100.17939	11.44913			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.09294	102.91713	12.06568			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	73.94422	102.48454	73.79899			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.63645	118.34171	15.59701			0.00	0	4,240,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	64.11643	120.99445	63.94513			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	3.95664	265.12288	3.93844			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.39650	119.59470	4.38531			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.08559	112.58000	10.05814			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	89.46941	100.00000	89.27191			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	2.48386	100.00000	2.47778			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21333	82.63494	0.21287			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.25944	6.50000	100.24763			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.36339	100.49004	10.33790			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	58.04169	100.22255	57.89926			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.21300	100.24006	16.17320			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.79059	100.37865	9.76653		100,378,650,000.00	1,000,000	6,000,000.00	
SHS05	On	29/06/2017	Spot Bond			104.63904	10.18328	104.63904	10.16663			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	56.83252	104.53403	56.70279			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.59421	110.17225	13.56183			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	63.39513	104.99511	63.24913			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.38025	102.86503	10.35648			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	29.97465	101.14731	29.90129			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.27754	100.91285	11.25000			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.53984	101.15213	16.49936			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.10542	100.91985	9.08317			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.18700	110.58806	15.15052			0.00	0	6,030,000.00
SSA02	On	20/04/2015	Spot Bond			99.95086	19.30664	99.95086	19.24639			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On	01/03/2017	Spot Bond			100.74418	10.35658	100.74418	10.33105			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond			100.29998	9.95703	100.29998	9.93258			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			101.49647	8.97979	101.49647	7.73767			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			89.26946	8.13789	89.26946	8.12141			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			88.92846	8.17073	88.92846	8.15423			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			107.77651	23.26959	107.77651	23.23059			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			97.48656	9.56681	97.48656	9.54618			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.44496	10.61141	100.44496	10.57780			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			104.60347	10.16074	104.60347	10.13716			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			119.58561	18.43145	119.58561	18.38379			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			101.19280	2.73655	101.19280	2.72554			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874 On	16/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	51.34935	100.00000	51.23539			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.23539	100.00000	51.12168			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.25557	100.00000	55.13295			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	97.08459	99.64354	96.82796			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	95.07416	99.53077	94.82831			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			99.51589	94.82904	99.51589	94.58450			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN938	On	16/11/2012	Spot Bond			99.48756	94.34273	99.48756	94.10075			0.00	0	0.00
SYN939	On	16/11/2012	Spot Bond			99.48776	94.34272	99.48776	94.10074			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			99.42961	93.38580	99.42961	93.14884			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			99.43109	93.38571	99.43109	93.14875			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.10042	94.30986	100.10042	94.06657			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			99.40185	92.91491	99.40185	92.68040			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			99.34562	92.68424	99.34562	92.45101			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			99.33096	91.75944	99.33096	91.53088			0.00	0	0.00
SYN947	On	18/12/2012	Spot Bond			99.03221	87.22096	99.03221	87.01504			0.00	0	0.00
SYN949	On	29/11/2012	Spot Bond			99.30851	91.30524	99.30851	91.07898			0.00	0	0.00
SYN950	On	15/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN951	On	21/01/2013	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN952	On	22/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			117.60842	17.26333	117.60842	17.21952			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			104.75139	9.10520	104.75139	9.08415			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	35.53224	100.00000	35.45402			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			102.75446	37.27583	102.75446	37.19053			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			98.53867	80.62745	98.53867	80.45233			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS101	On	06/02/2013	Spot Bond			98.31078	78.11777	98.31078	77.95376			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	88.04648	99.10758	87.83648			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	72.71688	97.81910	72.57544			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	75.00000	100.00000	70.58824		20,000,000,000,000.00	200,000,000	200,000,000.00	
TFS73	On	11/02/2013	Spot Bond			100.94335	96.92548	100.94335	96.67212			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	83.52773	99.98492	83.34131			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	82.43563	99.89383	82.25420			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	15.61071	101.19250	15.57249			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.51588	107.95127	13.48420			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	91.11866	100.57712	90.89306			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	42.49262	100.87887	42.40783			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	44.24109	100.92142	44.10186			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			99.83233	66.70396	99.83233	66.70396			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.47963	101.62026	7.45595			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.70944	101.66672	7.68502			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.58163	102.00557	9.56020			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			101.76658	8.20295	101.76658	8.17694			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			101.98019	9.25606	101.98019	9.22667			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			102.86169	13.56645	102.86169	13.52305			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			101.66078	9.76561	101.66078	9.74160			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			101.48088	5.83960	101.48088	5.82526			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			101.58542	6.28435	101.58542	6.26891			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			105.94334	6.31810	105.94334	6.30198			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			101.79445	7.17116	101.79445	7.15352			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			101.88733	7.56415	101.88733	7.54552			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			102.87096	11.68702	102.87096	11.65798			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			101.59334	9.49549	101.59334	9.47216			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			101.62589	11.45500	101.62589	11.42685			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			101.64915	9.71906	101.64915	9.69516			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			101.62589	6.43205	101.62589	6.41625			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			101.64915	6.53069	101.64915	6.51464			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			101.66078	6.58000	101.66078	6.56381			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			101.61194	9.57004	101.61194	9.54652			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			101.64915	9.71906	101.64915	9.69516			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			101.77704	10.23060	101.77704	10.20542			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On	18/07/2039	Spot Bond			101.77704	7.07241	101.77704	7.05500			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			101.77704	10.23060	101.77704	10.20542			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			101.96303	10.97270	101.96303	10.94565			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			102.00952	8.05393	102.00952	8.03407			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			101.95141	10.92638	101.95141	10.89945			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			102.88090	14.60289	102.88090	14.56660			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			102.93896	11.93644	102.93896	11.90676			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			102.91574	14.73965	102.91574	14.70301			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.23971	100.16956	39.14450		100,169,560,000.00	1,000,000	6,000,000.00	
TL15	On	29/04/2015	Spot Bond			115.34604	25.21743	115.34604	25.15476			0.00	0	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.28143	98.42479	10.26220			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			113.10271	13.18364	113.10271	13.15156		5,655,135,500,000.00	50,000,000	994,022,940.00	
TN20	On	17/09/2020	Spot Bond			114.87864	10.12400	114.87864	10.09864			0.00	0	302,073,058.00
TN23	On	06/11/2023	Spot Bond			120.75839	13.91105	120.75839	13.87538			0.00	0	109,086,066.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.50855	105.49834	10.48438			0.00	0	132,700,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.50976	103.04013	12.48154			0.00	0	11,700,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.59163	100.87844	8.55093			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	8.79260	100.89915	8.75094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.04708	100.92536	9.00420			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.07386	100.92812	9.03085			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.33136	101.05768	10.28235			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	17.53823	101.32571	17.45483			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	19.89474	100.00000	19.73503			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.30331	100.00000	10.22060			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	8.82923	100.00000	8.75836			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.83951	10.00000	99.81278			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.84350	9.75000	99.81744			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.84628	100.00000	9.82088			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	73.76876	97.58601	73.62355			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	70.32316	96.66726	70.19297			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	91.31132	99.23248	91.08521			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	84.08156	98.71758	83.89079			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On	27/06/2013	Spot Bond			99.76004	62.84761	99.76004	62.72858			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	77.95279	98.31631	77.78945			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.68361	114.88602	10.65684			0.00	0	4,000,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	97.68636	104.60170	97.42721			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			99.85679	37.95457	99.85679	37.86274			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.63322	99.84614	12.60266			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.36834	100.02475	21.31656			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	11.88114	107.51485	11.85294			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	98.02133	100.00000	97.76270			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	45.40919	100.00000	45.29919			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	98.05151	100.00000	97.79279			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	45.71008	100.00000	45.59431			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	98.16013	100.00000	97.90113			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	45.89778	100.00000	45.78659			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	17.12122	101.12514	17.06724			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	11.46364	101.16690	11.42749			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	9.01347	101.16870	8.98505			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	78.55678	100.00000	78.39710			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD005	On	28/11/2012	Spot Bond			100.62384	91.43009	100.62384	91.20022			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.82575	142.66000	7.80676			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.38485	125.92352	17.33878		418,108,900,396.80		3,320,340	68,285,170.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.70416	235.74310	5.67947			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	20.99916	110.71509	20.94894			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.02159	112.63018	12.99002			0.00	0	55,093,068.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.63294	114.13989	11.60442			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.61207	112.54320	11.58393			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.56955	112.28516	11.54157			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	51.50142	95.75673	51.39022			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	42.72962	94.53097	42.63934			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			86.34739	14.58577	86.34739	14.55735			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.51759	92.99863	33.44734			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.04745	91.84060	27.98990			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.05090	85.12782	12.02745			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.03323	90.00797	20.99079			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.56080	86.33473	14.53243		12,950,209,500,000.00		150,000,000	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.04458	64.79116	2.04141			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02789	100.00000	0.02783			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.55478	100.00000	18.51958			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.98247	100.00000	18.94646			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	15.02830	100.00000	14.99978			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.02830	100.00000	14.99978			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.93164	100.00000	8.91469			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.43702	100.00000	8.42101			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.93957	100.00000	7.92451			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.93957	100.00000	7.92451			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.51415	100.00000	7.49989			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.67953	100.00000	6.66686			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>,398,949,136,622,160.00</b>	<b>,654,463,110</b>	<b>108,701,631,699.00</b>	

**Grand Total:** **18,950,309,007,520.00** **154,480,526** **08,703,130,262.00**