



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.70760	8.70760	8.77970	8.77970		14.98	113,973,776.40	13,089	317,143.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			982.64370	0.98264	910.989	14.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			2.94370	0.00294	3.389	14.73	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			835.18200	0.83518	764.647	14.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			5.48200	0.00548	7.047	14.21	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			786.81030	0.78681	716.767	14.12	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			7.11030	0.00711	9.167	14.12	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			554.51950	0.55452	489.436	13.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			24.81950	0.02482	31.836	13.87	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			470.91230	0.47091	409.622	14.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			41.21230	0.04121	52.022	14.12	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			738.85850	0.73886	669.431	14.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			9.15850	0.00916	11.831	14.03	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			691.41410	0.69141	622.748	13.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			11.71410	0.01171	15.148	13.93	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			236.53890	0.23654	194.390	14.98	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			156.83890	0.15684	186.790	14.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			511.94770	0.51195	448.639	14.00	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			32.24770	0.03225	41.039	14.00	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			495.34090	0.49534	432.811	14.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			35.64090	0.03564	45.211	14.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Call			180.31580	0.18032	149.333	15.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.82	Put			220.61580	0.22062	261.733	15.66	0.00	0	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			358.41190	0.35841	304.480	14.49	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			78.71190	0.07871	96.880	14.49	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			293.27950	0.29328	245.074	14.73	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			113.57950	0.11358	137.474	14.73	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			119.99300	0.11999	98.125	16.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			350.29300	0.35029	400.525	16.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			211.32200	0.21132	174.242	15.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			181.62200	0.18162	216.642	15.26	0.00	0	2,700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			188.16070	0.18816	156.076	15.54	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			208.46070	0.20846	248.476	15.54	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			75.22690	0.07523	61.366	18.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			525.52690	0.52553	583.766	18.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			151.94960	0.15195	125.108	16.11	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			272.24960	0.27225	317.508	16.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			122.59440	0.12259	100.309	16.67	0.00	0	22,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			342.89440	0.34289	392.709	16.67	0.00	0	700.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			9.88420	0.00988	8.089	24.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,630.18420	1.63018	1,700.489	24.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			98.98990	0.09899	80.577	17.24	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			419.28990	0.41929	472.977	17.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Call			80.10810	0.08011	65.228	17.83	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.20	Put			500.40810	0.50041	557.628	17.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			3.53130	0.00353	2.843	27.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,323.83130	2.32383	2,395.243	27.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			72.15440	0.07215	58.937	18.15	0.00	0	9,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			542.45440	0.54245	601.337	18.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			44.50470	0.04450	36.408	19.71	0.00	0	1,300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			764.80470	0.76480	828.808	19.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.82280	8.82280	8.89520	8.89520		16.17	0.00	0	40,346.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			425.79320	0.42579	388.602	16.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			280.59320	0.28059	315.802	16.00	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			381.07050	0.38107	347.637	16.37	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			335.87050	0.33587	374.837	16.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Call			323.66570	0.32367	295.364	16.97	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.00	Put			428.46570	0.42847	472.564	16.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			290.93590	0.29094	265.377	17.36	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			495.73590	0.49574	542.577	17.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			224.36500	0.22436	204.780	18.37	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			679.16500	0.67916	731.980	18.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			184.16850	0.18417	168.253	19.18	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			838.96850	0.83897	895.453	19.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Call			121.95290	0.12195	111.670	20.96	0.00	0	21,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.00	Put			1,226.75290	1.22675	1,288.870	20.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			103.00680	0.10301	94.567	21.74	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,407.80680	1.40781	1,471.767	21.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			78.59810	0.07860	72.534	23.11	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,733.39810	1.73340	1,799.734	23.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			857.14700	0.85715	795.512	14.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			61.94700	0.06195	72.712	14.61	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Call			559.81310	0.55981	514.234	15.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.50	Put			164.61310	0.16461	191.434	15.17	0.00	0	3,376.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			63.21720	0.06322	57.976	24.15	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,018.01720	2.01802	2,085.176	24.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			941.85120	0.94185	878.287	14.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			46.65120	0.04665	55.487	14.58	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			8.92550	8.92550	8.99770	8.99770		16.96	267,765.00	30	14,420.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			587.45190	0.58745	548.868	16.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			339.75190	0.33975	373.368	16.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			582.81120	0.58281	544.507	16.30	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			345.11120	0.34511	379.007	16.30	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			592.13530	0.59214	553.268	16.23	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			334.43530	0.33444	367.768	16.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.10440	9.10440	9.17500	9.17500		17.73	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call			531.51000	0.53151	506.232	19.19	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put			1,046.51000	1.04651	1,091.831	19.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call			405.42460	0.40542	386.523	20.61	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put			1,500.42460	1.50042	1,552.123	20.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,340.47480	1.34047	1,279.498	15.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			165.47480	0.16547	175.098	15.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Call			862.21450	0.86221	823.170	16.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.75	Put			437.21450	0.43721	468.770	16.66	0.00	0	750.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			755.88050	0.75588	721.845	17.42	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			580.88050	0.58088	617.445	17.42	0.00	0	750.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.25930	9.25930	9.33380	9.33380		18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,642.93050	1.64293	1,579.643	15.92	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			309.13050	0.30913	320.343	15.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91500	9.91500	10.00460	10.00460		19.12	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.70760	8.70760	8.77970	8.77970		14.98	1,454,169.20	167	1,401.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			51,095.33940	0.51095	44,782.579	13.89	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			3,125.33940	0.03125	4,022.579	13.89	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			29,763.17100	0.29763	25,027.774	14.68	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			10,793.17100	0.10793	13,267.774	14.68	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Call			18,816.06650	0.18816	15,607.634	15.54	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.80	Put			20,846.06650	0.20846	24,847.634	15.54	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
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.82280	8.82280	8.89520	8.89520		16.17	0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			45,498.27910	0.45498	41,585.890	15.80	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			24,978.27910	0.24978	28,305.890	15.80	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.92550	8.92550	8.99770	8.99770		16.96	0.00	0	10.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			58,281.12240	0.58281	54,450.730	16.30	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			34,511.12240	0.34511	37,900.730	16.30	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			59,213.53150	0.59214	55,326.793	16.23	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			33,443.53150	0.33444	36,776.793	16.23	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			58,745.18570	0.58745	54,886.816	16.26	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			33,975.18570	0.33975	37,336.816	16.26	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			14.01160	14.01160	14.16270	14.16270		12.94	1,036,858.40	74	14,231.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Call			1,914.59060	1.91459	1,764.154	15.76	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	12.25	Put			1.89060	0.00189	2.554	15.76	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			824.77470	0.82477	686.725	12.09	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			32.07470	0.03207	45.125	12.09	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			668.04170	0.66804	544.448	12.33	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			55.34170	0.05534	82.848	12.33	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			551.63380	0.55163	439.451	12.53	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			88.93380	0.08893	127.851	12.53	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			385.16210	0.38516	294.951	12.87	0.00	0	11,100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Put			172.46210	0.17246	233.351	12.87	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			257.71050	0.25771	195.307	13.56	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			295.01050	0.29501	383.707	13.56	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future			14.19240	14.19240	14.34450	14.34450		13.93	0.00	0	5,070.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Call			720.56770	0.72057	630.357	13.40	0.00	0	200.00
£ / R On	18/03/2013	Foreign Exchange Future	13.90	Put			276.06770	0.27607	337.957	13.40	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Call			477.32530	0.47733	416.930	14.41	83,386.06	200	0.00
£ / R On	18/03/2013	Foreign Exchange Future	14.40	Put			532.82530	0.53283	624.530	14.41	0.00	0	0.00
£ / R On	18/03/2013	Foreign Exchange Future	13.53	Call			962.92930	0.96293	848.847	12.74	0.00	0	0.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			148.42930	0.14843	186.447	12.74	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			843.53270	0.84353	742.032	13.04	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			199.03270	0.19903	249.632	13.04	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.35290	14.35290	14.50470	14.50470		14.48	2,884,932.90	201	261.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			1,002.53120	1.00253	909.948	13.43	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			307.83120	0.30783	367.048	13.43	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Call			0.00000	0.00000	510.413	15.40	102,082.70	200	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.80	Put			0.00000	0.00000	957.514	15.40	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			1,014.82420	1.01482	920.799	13.39	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			300.12420	0.30012	357.898	13.39	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			1,008.41440	1.00841	915.360	13.41	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			303.71440	0.30371	362.460	13.41	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Call			0.00000	0.00000	388.992	16.42	77,798.44	200	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	15.30	Put			0.00000	0.00000	1,336.092	16.42	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Call			0.00000	0.00000	641.626	14.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.40	Put			0.00000	0.00000	688.726	14.58	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Call			0.00000	0.00000	555.605	15.09	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	14.65	Put			0.00000	0.00000	852.705	15.09	170,540.98	200	200.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Call			2,538.37380	2.53837	2,390.605	14.37	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	12.00	Put			33.67380	0.03367	37.705	14.37	0.00	0	699.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Call			1,605.70270	1.60570	1,472.310	12.70	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.00	Put			101.00270	0.10100	119.410	12.70	0.00	0	699.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10940	0.10940	0.10950	0.10950		17.32	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			253.73220	0.00254	248.749	17.32	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			303.73220	0.00304	308.749	17.32	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11100	0.11100	0.11110	0.11110		18.09	2,775.00	25	1,893.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			555.23330	0.00555	550.462	18.09	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			445.23330	0.00445	450.462	18.09	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,121.37760	0.02121	2,111.570	17.48	0.00	0	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	0.09	Put			11.37760	0.00011	11.570	17.48	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,209.46350	0.01209	1,201.016	17.26	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			99.46350	0.00099	101.016	17.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.26370	11.26370	11.38280	11.38280		13.35	6,589,264.50	585	73,548.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,884.06280	1.88406	1,765.133	18.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1.26280	0.00126	1.433	18.62	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,535.49170	1.53549	1,416.863	16.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			2.69170	0.00269	3.163	16.66	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			499.18570	0.49919	406.393	13.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			66.38570	0.06639	92.693	13.18	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			182.36910	0.18237	136.707	14.21	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			299.56910	0.29957	373.007	14.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			994.01770	0.99402	878.461	14.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			11.21770	0.01122	14.761	14.09	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			604.84580	0.60485	503.370	13.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			42.04580	0.04205	59.670	13.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			1,090.85190	1.09085	974.377	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			8.05190	0.00805	10.677	14.44	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			461.57470	0.46157	371.999	13.21	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			78.77470	0.07877	108.299	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			391.09550	0.39110	308.423	13.27	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			108.29550	0.10830	144.723	13.27	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.42390	11.42390	11.54350	11.54350		14.06	856,792.50	75	11,578.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			726.48640	0.72649	640.190	13.23	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			152.98640	0.15299	186.290	13.23	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Call			150.31040	0.15031	127.956	17.58	0.00	0	27,600.00
€ / R	On	18/03/2013	Foreign Exchange Future	12.64	Put			1,246.81040	1.24681	1,344.056	17.58	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.56680	11.56680	11.68640	11.68640		14.52	0.00	0	140.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			756.95840	0.75696	681.779	13.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			310.55840	0.31056	354.979	13.87	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			751.54540	0.75155	676.727	13.89	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			315.14540	0.31515	359.927	13.89	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			746.16820	0.74617	671.709	13.91	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			319.76820	0.31977	364.909	13.91	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.81830	11.81830	11.93530	11.93530		15.06	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			1,116.38180	1.11638	1,033.458	13.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			381.08180	0.38108	415.158	13.94	0.00	0	0.00
2025	On	01/11/2012	Bond Future			111.39550	111.39550	111.39659	111.39659			0.00	0	1,950.00
2025	On	01/11/2012	Bond Future	99.99	Call			11,406.59000	11.40659	11,405.500		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			11,396.59000	11.39659	11,395.500		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			11,386.59000	11.38659	11,385.500		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
2025	On	07/02/2013	Bond Future			111.97066	111.97066	111.97173	111.97173			0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Call			981.73000	0.98173	980.660		0.00	0	0.00
2025	On	07/02/2013	Bond Future	110.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.00	Call			971.73000	0.97173	970.660		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.01	Call			961.73000	0.96173	960.660		0.00	0	0.00
2025	On	07/02/2013	Bond Future	111.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			108.31615	108.31615	108.10575	108.10575			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,115.75000	9.11575	9,326.150		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			9,105.75000	9.10575	9,316.150		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			9,095.75000	9.09575	9,306.150		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	07/02/2013	Bond Future			108.71895	108.71895	108.50548	108.50548			0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Call			2,515.48000	2.51548	2,728.950		0.00	0	0.00
2038	On	07/02/2013	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Call			2,505.48000	2.50548	2,718.950		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Call			2,495.48000	2.49548	2,708.950		0.00	0	0.00
2038	On	07/02/2013	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			113.55363	113.55363	113.26669	113.26669			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,276.69000	9.27669	9,563.630		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			9,266.69000	9.26669	9,553.630		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			9,256.69000	9.25669	9,543.630		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
2050	On	07/02/2013	Bond Future			113.90410	113.90410	113.61306	113.61306			0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Call			623.06000	0.62306	914.100		0.00	0	0.00
2050	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.00	Call			613.06000	0.61306	904.100		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.01	Call			603.06000	0.60306	894.100		0.00	0	0.00
2050	On	07/02/2013	Bond Future	113.01	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			473.21400	473.21400	473.42800	473.42800			0.00	0	0.00
AL7T	On	07/02/2013	Index Future			480.00800	480.00800	480.22400	480.22400			0.00	0	12.00
AL7T	On	02/05/2013	Index Future			486.07400	486.07400	486.29400	486.29400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.71000	419.71000	420.11200	420.11200			0.00	0	636.00
ALBI	On	07/02/2013	Index Future			425.73600	425.73600	426.14400	426.14400			0.00	0	375.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	02/05/2013	Index Future			431.11700	431.11700	431.53000	431.53000			0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.98790	8.98790	9.06710	9.06710		11.90	961,705.30	107	10,529.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			618.19280	0.61819	543.009	12.06	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			11.09280	0.01109	15.109	12.06	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			9.04130	9.04130	9.11950	9.11950		12.49	0.00	0	4,458.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			670.78530	0.67079	608.783	11.95	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			61.28530	0.06129	77.483	11.95	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			9.08770	9.08770	9.16440	9.16440			9,087.70	1	12.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			424.40000	0.42440	347.700		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			414.40000	0.41440	337.700		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			404.40000	0.40440	327.700		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.13710	9.13710	9.21110	9.21110		13.42	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			613.68120	0.61368	573.860	12.96	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			292.58120	0.29258	326.760	12.96	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			608.29890	0.60830	568.830	12.97	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			297.19890	0.29720	331.730	12.97	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			602.95620	0.60296	563.835	12.99	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			301.85620	0.30186	336.735	12.99	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.41180	9.41180	9.50650	9.50650		14.29	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.71940	8.71940	8.82260	8.82260		15.22	0.00	0	82.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			512.35850	0.51236	426.951	15.00	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			39.75850	0.03976	57.551	15.00	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.81540	8.81540	8.91910	8.91910		13.75	0.00	0	25.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Call			443.11540	0.44312	379.731	13.55	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.66	Put			184.01540	0.18402	224.331	13.55	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			455.04180	0.45504	390.549	13.52	0.00	0	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	8.64	Put			175.94180	0.17594	215.149	13.52	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			449.04990	0.44905	385.112	13.54	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			179.94990	0.17995	219.712	13.54	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.18940	0.18940	0.22230	0.22230			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.19270	0.19270	0.19450	0.19450			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00780	0.00780	0.00580	0.00580			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00950	0.00950	0.00730	0.00730			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.23200	0.23200	0.21940	0.21940			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.00530	0.00530	0.00390	0.00390			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future					0.00000	0.00000			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.20050	0.20050	0.20040	0.20040			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.24150	0.24150	0.22670	0.22670			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.00530	0.00530	0.00390	0.00390			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.12900	0.12900	0.12850	0.12850			0.00	0	32,250.00
CF CAN On	14/12/2012	Can-Do Future			0.25680	0.25680	0.30990	0.30990			0.00	0	13,800.00
CF CAN On	14/12/2012	Can-Do Future			0.05250	0.05250	0.06310	0.06310			0.00	0	52,750.00
CF CAN On	20/12/2012	Can-Do Future			6,069.49000	6,069.49000	7,165.30000	7,165.30000			0.00	0	10.00
CF CAN On	20/12/2012	Can-Do Future			7,286.66000	7,286.66000	8,879.43000	8,879.43000			0.00	0	10.00
CF CAN On	21/11/2012	Can-Do Future			3,844.09000	3,844.09000	3,940.65000	3,940.65000			0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 20/12/2012	Can-Do Future			4,425.25000	4,425.25000	4,468.86000	4,468.86000			0.00	0	10.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.31570	9.31570	9.41080	9.41080		13.04	0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call			414.51190	0.41451	340.023	12.47	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put			43.71190	0.04371	64.323	12.47	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.45420	9.45420	9.55010	9.55010		14.83	0.00	0	100.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call			570.25900	0.57026	504.210	13.92	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put			160.15900	0.16016	190.010	13.92	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call			564.11760	0.56412	498.522	13.95	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put			164.01760	0.16402	194.322	13.95	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call			558.02770	0.55803	492.889	13.98	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put			167.92770	0.16793	198.689	13.98	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry			8.65580	8.65580	8.72740	8.72740		14.32	0.00	20,000	0.00
DABE	On 02/11/2012	Any day expiry	8.60	Call			158.91010	0.15891	101.162	14.63	0.00	0	10,000.00
DABE	On 02/11/2012	Any day expiry	8.60	Put			31.51010	0.03151	45.362	14.63	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.70	Call			92.44270	0.09244	51.763	14.96	0.00	0	10,000.00
DABE	On 02/11/2012	Any day expiry	8.70	Put			65.04270	0.06504	95.963	14.96	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.75	Call			66.43650	0.06644	37.092	15.59	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.75	Put			89.03650	0.08904	131.292	15.59	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.43	Call			304.19670	0.30420	235.847	15.68	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.43	Put			6.79670	0.00680	10.047	15.68	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.44	Call			294.91660	0.29492	226.891	15.62	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.44	Put			7.51660	0.00752	11.091	15.62	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.45	Call			285.70210	0.28570	218.029	15.56	0.00	0	0.00
DABE	On 02/11/2012	Any day expiry	8.45	Put			8.30210	0.00830	12.229	15.56	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry			8.66190	8.66190	8.73360	8.73360		14.33	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Call			262.59680	0.26260	201.676	14.68	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.49	Put			18.99680	0.01900	29.776	14.68	0.00	0	0.00
DABG	On 07/11/2012	Any day expiry	8.50	Call			254.23920	0.25424	193.935	14.66	0.00	0	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	8.50	Put			20.63920	0.02064	32.034	14.66	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Call			245.99030	0.24599	186.326	14.64	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.51	Put			22.39030	0.02239	34.426	14.64	0.00	0	0.00
DABG	On	07/11/2012	Any day expiry	8.70	Call			114.79360	0.11479	75.261	14.82	0.00	15,000	15,000.00
DABG	On	07/11/2012	Any day expiry	8.70	Put			81.19360	0.08119	113.361	14.82	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry				8.68020	8.68020	8.75210	8.75210		14.76	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Call			180.28170	0.18028	138.587	14.71	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.68	Put			108.18170	0.10818	138.387	14.71	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		8.75	Call			144.43170	0.14443	110.739	15.12	0.00	0	10,000.00
DABM UOn	22/11/2012	Any day expiry		8.75	Put			142.33170	0.14233	180.539	15.12	0.00	0	0.00
DABM UOn	22/11/2012	Any day expiry		9.00	Call			67.30360	0.06730	50.049	16.91	0.00	0	20,000.00
DABM UOn	22/11/2012	Any day expiry		9.00	Put			315.20360	0.31520	369.849	16.91	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry				8.96370	8.96370	9.04270	9.04270		11.08	0.00	0	4,500.00
DABN AOn	31/10/2012	Any day expiry		8.99	Call			86.32080	0.08632	37.092	11.72	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		8.99	Put			33.62080	0.03362	63.392	11.72	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Call			79.37380	0.07937	33.765	11.88	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.00	Put			36.67380	0.03667	70.065	11.88	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Call			72.67370	0.07267	30.715	12.04	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.01	Put			39.97370	0.03997	77.015	12.04	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Call			37.67080	0.03767	15.652	13.16	0.00	0	0.00
DABN AOn	31/10/2012	Any day expiry		9.08	Put			74.97080	0.07497	131.952	13.16	0.00	0	4,500.00
DAUS	On	31/10/2012	Any day expiry			8.65340	8.65340	8.72500	8.72500		14.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,325.00000	1.32500	1,253.403	34.21	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.003	34.21	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			1,005.00010	1.00500	933.404	25.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			0.00010	0.00000	0.004	25.45	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			875.00280	0.87500	803.406	22.68	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			0.00280	0.00000	0.006	22.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.25	Call			475.48580	0.47549	404.145	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			0.48580	0.00049	0.745	18.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			224.84930	0.22485	158.424	15.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			9.84930	0.00985	15.024	15.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			68.43410	0.06843	33.562	15.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			63.43410	0.06343	100.162	15.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	9.02	Call			6.71580	0.00672	2.596	19.30	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	9.02	Put			301.71580	0.30172	369.196	19.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Call			725.02680	0.72503	653.437	20.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.00	Put			0.02680	0.00003	0.037	20.92	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.68990	8.68990	8.76200	8.76200		14.85	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			184.51600	0.18452	146.513	14.98	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			142.51600	0.14252	176.613	14.98	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	9.02	Call			83.77970	0.08378	65.033	16.93	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	9.02	Put			341.77970	0.34178	395.133	16.93	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			913.73230	0.91373	841.961	15.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			1.73230	0.00173	2.061	15.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Call			765.85850	0.76586	694.837	14.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.00	Put			3.85850	0.00386	4.937	14.57	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			312.63690	0.31264	258.898	14.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			60.63690	0.06064	78.998	14.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			1,042.96380	1.04296	971.009	15.94	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			0.96380	0.00096	1.109	15.94	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.72410	8.72410	8.79610	8.79610		14.88	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			256.70850	0.25671	216.992	14.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			180.60850	0.18061	212.892	14.99	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	9.02	Call			145.15050	0.14515	121.988	16.57	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	9.02	Put			369.05050	0.36905	417.888	16.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			951.86080	0.95186	880.817	14.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			5.76080	0.00576	6.717	14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.00	Call			807.22220	0.80722	738.024	13.97	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.00	Put			11.12220	0.01112	13.925	13.97	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			378.91890	0.37892	328.229	14.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			92.81890	0.09282	114.129	14.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			1,079.85380	1.07985	1,008.430	14.87	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			3.75380	0.00375	4.330	14.87	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.76600	8.76600	8.83820	8.83820		17.66	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			395.81530	0.39582	352.730	15.13	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			167.61530	0.16762	196.730	15.13	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			390.21000	0.39021	347.534	15.16	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			172.01000	0.17201	201.534	15.16	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			337.65040	0.33765	298.986	15.48	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			219.45040	0.21945	252.986	15.48	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Call			862.76420	0.86276	795.997	14.21	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.00	Put			24.56420	0.02456	29.997	14.21	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			401.48490	0.40148	357.991	15.10	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			163.28490	0.16328	191.991	15.10	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	9.02	Call			219.19330	0.21919	194.164	16.83	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	9.02	Put			400.99330	0.40099	448.164	16.83	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			1,003.63430	1.00363	933.918	14.43	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			15.43430	0.01543	17.918	14.43	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.79920	8.79920	8.87150	8.87150		16.06	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			399.72270	0.39972	361.356	15.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			248.22270	0.24822	282.156	15.79	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	9.02	Call			277.85200	0.27785	250.906	16.98	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	9.02	Put			426.35200	0.42635	471.706	16.98	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			457.20260	0.45720	414.445	15.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			195.70260	0.19570	225.245	15.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			451.69900	0.45170	409.347	15.45	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			200.19900	0.20020	230.147	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	26/02/2013	Any day expiry	7.85	Call			1,046.65670	1.04666	978.164	14.60	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			25.15670	0.02516	28.964	14.60	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Call			909.51300	0.90951	844.481	14.48	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.00	Put			38.01300	0.03801	45.281	14.48	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			462.76250	0.46276	419.602	15.39	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			191.26250	0.19126	220.402	15.39	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry			8.83230	8.83230	8.90470	8.90470		16.39	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Call			325.21990	0.32522	297.603	17.14	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.04	Put			460.51990	0.46052	505.303	17.14	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Call			321.88830	0.32189	294.552	17.18	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.05	Put			467.18830	0.46719	512.252	17.18	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Call			318.59480	0.31859	291.536	17.22	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	9.06	Put			473.89480	0.47389	519.236	17.22	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Call			954.92060	0.95492	891.095	14.56	0.00	0	0.00
DAUS	On	26/03/2013	Any day expiry	8.00	Put			50.22060	0.05022	58.795	14.56	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Call			331.99850	0.33200	303.816	17.06	0.00	0	7,500.00
DAUS	On	26/03/2013	Any day expiry	9.02	Put			447.29850	0.44730	491.516	17.06	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry			8.86890	8.86890	8.94150	8.94150		16.47	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Call			378.06620	0.37807	349.587	17.21	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.05	Put			486.56620	0.48657	530.687	17.21	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Call			374.64770	0.37465	346.422	17.25	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.06	Put			493.14770	0.49315	537.522	17.25	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Call			1,005.97510	1.00598	941.830	14.65	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	8.00	Put			64.47510	0.06448	72.930	14.65	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Call			388.54160	0.38854	359.285	17.10	0.00	0	7,500.00
DAUS	On	26/04/2013	Any day expiry	9.02	Put			467.04160	0.46704	510.385	17.10	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Call			381.52280	0.38152	352.784	17.17	0.00	0	0.00
DAUS	On	26/04/2013	Any day expiry	9.04	Put			480.02280	0.48002	523.884	17.17	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.43829	109.43829	109.29590	109.29590			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	105.99	Call			3,305.90000	3.30590	3,448.290		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			3,295.90000	3.29590	3,438.290		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			3,285.90000	3.28590	3,428.290		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
EL28	On	07/02/2013	Bond Future			113.03000	113.03000	113.03000	113.03000			0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Call			20.00000	0.02000	20.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Call			40.00000	0.04000	40.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	112.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Call			30.00000	0.03000	30.000		0.00	0	0.00
EL28	On	07/02/2013	Bond Future	113.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			9.18169	85.56085	9.15774	85.75499			0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Call			342.10000	0.34210	147.960		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			9.29488	86.76053	9.27012	86.95724			0.00	0	303.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			6,138.69000	6.13869	6,335.400		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			6,050.00000	6.05000	6,246.710		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			5,961.44000	5.96144	6,158.150		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			420.43200	420.43200	420.81000	420.81000			912,337,440.00	217	206.00
GOVI	On	01/11/2012	GOVI	403.96	Call			168,500.00000	16.85000	164,720.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			426.46800	426.46800	426.85100	426.85100			925,435,560.00	217	277.00
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			61,390.00000	6.13900	65,220.000		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			61,490.00000	6.14900	65,320.000		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			61,590.00000	6.15900	65,420.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI			431.85800	431.85800	432.24700	432.24700			0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.01	Put			7,630.00000	0.76300	11,520.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	432.99	Put			7,430.00000	0.74300	11,320.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	02/05/2013	GOVI	433.00	Put			7,530.00000	0.75300	11,420.000		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			190.29400	190.29400	190.32200	190.32200			262,605,720.00	138	137.00
IGOV	On	07/02/2013	Index Future			193.02600	193.02600	193.05400	193.05400			266,375,880.00	138	606.00
IGOV	On	02/05/2013	Index Future			195.46600	195.46600	195.49500	195.49500			0.00	0	0.00
ILBI	On	01/11/2012	Index Future			517.86500	517.86500	516.19300	516.19300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			525.15200	525.15200	523.45500	523.45500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.05000	94.95000	5.03000	94.97000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.03000	94.97000	5.01000	94.99000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.98000	95.02000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.96000	95.04000	4.92000	95.08000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.93000	95.07000	4.91000	95.09000			0.00	0	1,000.00
JIBAR F	On	17/04/2013	Jibar Tradeable Future			4.92000	95.08000	4.90000	95.10000			0.00	0	0.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.94000	95.06000	4.91000	95.09000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.03000	94.97000	4.98000	95.02000			0.00	0	2,200.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.16000	94.84000	5.10000	94.90000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.31000	94.69000	5.23000	94.77000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.47000	94.53000	5.38000	94.62000			0.00	0	800.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.64000	94.36000	5.54000	94.46000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			7.14860	7.14860	7.20120	7.20120		10.64	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			574.80960	0.57481	522.921	11.52	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			3.60960	0.00361	4.321	11.52	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.20290	7.20290	7.25520	7.25520		12.21	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			440.01750	0.44002	400.526	11.81	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			74.81750	0.07482	87.626	11.81	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			432.42810	0.43243	393.614	11.82	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			77.22810	0.07723	90.714	11.82	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			425.25740	0.42526	386.775	11.83	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			80.05740	0.08006	93.875	11.83	0.00	0	0.00
OTH1	On	02/05/2013	Index Future			426.49100	426.49100	427.03700	427.03700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future			7.17948	105.52621	7.16017	105.66908			26,381,552.50	250	809.00
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			894.81000	0.89481	1,037.680		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			819.97000	0.81997	962.840		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			745.20000	0.74520	888.070		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.25624	107.00578	7.23617	107.15049			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,428.24000	1.42824	1,572.950		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,354.82000	1.35482	1,499.530		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,281.47000	1.28147	1,426.180		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.32026	104.38765	7.29950	104.53412			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,709.30000	1.70930	1,855.770		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			1,853.68000	1.85368	2,000.150		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			1,781.46000	1.78146	1,927.930		0.00	0	0.00
R023	On	01/08/2013	Bond Future			7.30000	106.40045	7.30000	106.40045			0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.29	Put			69.37000	0.06937	69.370		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.30	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Call			69.31000	0.06931	69.310		0.00	0	0.00
R023	On	01/08/2013	Bond Future	7.31	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.47167	122.88640	5.46691	122.90044		2.31	0.00	0	13,628.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	5.78	Call			920.84000	0.92084	906.170	2.38	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			1.56000	0.00156	0.930	2.38	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,253.80000	2.25380	2,239.760	2.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.00000	0.00000	0.000	2.47	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.50397	124.60939	5.49868	124.62347		2.18	0.00	0	1,001.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,120.31000	2.12031	2,106.290	2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			62.97000	0.06297	63.030	2.31	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.52635	119.31571	5.52049	119.32990		2.10	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			518.34000	0.51834	510.760	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			956.60000	0.95660	963.210	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			528.49000	0.52849	520.830	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			942.41000	0.94241	948.940	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			538.77000	0.53877	531.020	2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			928.36000	0.92836	934.800	2.09	0.00	0	0.00
R157	On	07/11/2013	Bond Future			5.66639	115.64814	5.65893	115.66216			0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.59	Put			129.66000	0.12966	143.680		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.60	Put			110.84000	0.11084	124.860		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	07/11/2013	Bond Future	5.61	Put			92.02000	0.09202	106.040		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			7.76508	127.15128	7.73585	127.43954		12.48	22,251,474.00	175	30,952.00
R186	On	01/11/2012	Bond Future	7.82	Call			1,353.88000	1.35388	1,110.660	12.53	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			526.57000	0.52657	571.610	12.53	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			2,704.08000	2.70408	2,417.840	12.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.00	Put			133.25000	0.13325	135.270	12.64	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,233.45000	7.23345	6,945.040	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			0.34000	0.00034	0.190	12.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,083.28000	10.08328	9,795.020	13.13	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			0.00000	0.00000	0.000	13.13	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.85053	123.64416	7.82024	123.93632		13.30	0.00	0	6,949.00
R186	On	07/02/2013	Bond Future	8.00	Call			4,464.65000	4.46465	4,277.230	13.44	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,745.11000	2.74511	2,849.850	13.44	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			6,375.64000	6.37564	6,153.710	13.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,678.52000	1.67852	1,748.750	13.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	7.50	Call			2,189.61000	2.18961	2,066.280	13.20	0.00	0	575.00
R186	On	07/02/2013	Bond Future	7.50	Put			5,339.47000	5.33947	5,508.300	13.20	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			7,367.34000	7.36734	7,132.020	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,310.27000	1.31027	1,367.110	13.71	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.75	Call			3,205.75000	3.20575	3,049.640	13.30	0.00	0	1,000.00
R186	On	07/02/2013	Bond Future	7.75	Put			3,887.04000	3.88704	4,023.090	13.30	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			850.34000	0.85034	786.750	13.01	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,149.43000	9.14943	9,378.000	13.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,411.58000	1.41158	1,319.860	13.11	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,099.94000	7.09994	7,300.380	13.11	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.92651	125.14048	7.89526	125.43608		13.38	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			2,831.10000	2.83110	2,713.050	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,654.13000	7.65413	7,831.680	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			2,865.16000	2.86516	2,746.170	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,588.18000	7.58818	7,764.790	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			2,797.30000	2.79730	2,680.190	13.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,720.45000	7.72045	7,898.940	13.27	0.00	0	0.00
R186	On	07/11/2013	Bond Future			8.12228	123.07674	8.08874	123.37959		13.46	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Call			7,135.49000	7.13549	6,964.310	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.14	Put			6,673.07000	6.67307	6,804.740	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2013	Bond Future	8.15	Call			7,182.97000	7.18297	7,011.150	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.15	Put			6,630.63000	6.63063	6,761.660	13.82	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Call			7,230.08000	7.23008	7,057.640	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.16	Put			6,587.92000	6.58792	6,718.330	13.83	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Call			10,243.63000	10.24363	10,037.020	14.28	0.00	0	0.00
R186	On	07/11/2013	Bond Future	8.75	Put			4,466.61000	4.46661	4,562.850	14.28	127,759.80	28	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.42324	213.42324	213.42936	213.42936			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			5,560.64000	5.56064	5,566.760		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			5,570.64000	5.57064	5,576.760		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			5,580.64000	5.58064	5,586.760		0.00	0	0.00
R189	On	07/02/2013	Bond Future			216.48802	216.48802	216.49408	216.49408			0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Call			3,504.08000	3.50408	3,498.020		0.00	0	0.00
R189	On	07/02/2013	Bond Future	212.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Call			3,494.08000	3.49408	3,488.020		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Call			3,484.08000	3.48408	3,478.020		0.00	0	0.00
R189	On	07/02/2013	Bond Future	213.01	Put			0.00000	0.00000	0.000		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			280.23559	280.23559	279.99208	279.99208			0.00	0	449.00
R197	On	01/11/2012	Bond Future	266.99	Call			13,002.08000	13.00208	13,245.590		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,992.08000	12.99208	13,235.590		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			12,982.08000	12.98208	13,225.590		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	07/02/2013	Bond Future			278.95161	278.95161	278.70442	278.70442			0.00	0	1,539.00
R197	On	07/02/2013	Bond Future	278.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	278.99	Put			285.58000	0.28558	38.390		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.00	Put			295.58000	0.29558	48.390		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/02/2013	Bond Future	279.01	Put			305.58000	0.30558	58.390		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			5.02283	110.70653	5.01743	110.71780		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			223.84000	0.22384	209.610	1.62	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			30.96000	0.03096	28.000	1.62	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.98672	107.85054	4.98054	107.86183		1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			338.31000	0.33831	331.070	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			339.30000	0.33930	343.350	1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.94167	109.15567	4.93457	109.16706		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			25.49000	0.02549	24.480	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,474.01000	1.47401	1,484.390	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			26.61000	0.02661	25.570	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,458.80000	1.45880	1,469.150	1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			27.78000	0.02778	26.700	1.20	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,443.63000	1.44363	1,453.940	1.20	0.00	0	0.00
R201	On	07/11/2013	Bond Future			4.87052	107.56425	4.86033	107.57545			0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.80	Put			66.33000	0.06633	77.530		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/11/2013	Bond Future	4.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.81	Put			55.33000	0.05533	66.530		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R201	On	07/11/2013	Bond Future	4.79	Put			77.33000	0.07733	88.530		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			207.59431	207.59431	207.59237	207.59237			0.00	0	1,162.00
R202	On	01/11/2012	Bond Future	191.99	Call			15,602.37000	15.60237	15,604.310		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			15,592.37000	15.59237	15,594.310		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			15,582.37000	15.58237	15,584.310		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	07/02/2013	Bond Future			207.75610	207.75610	207.75351	207.75351			10,387,805.00	50	49,439.00
R202	On	07/02/2013	Bond Future	204.99	Call			2,763.51000	2.76351	2,766.100		0.00	0	0.00
R202	On	07/02/2013	Bond Future	204.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Call			2,753.51000	2.75351	2,756.100		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	Call			2,743.51000	2.74351	2,746.100		0.00	0	0.00
R202	On	07/02/2013	Bond Future	205.01	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			5.84752	111.20369	5.83790	111.24629		4.53	0.00	0	4,613.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,457.85000	4.45785	4,415.250	4.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.00000	0.00000	0.000	4.85	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.89271	112.76285	5.88244	112.80591		4.42	116,596,786.90	1,034	12,984.00
R203	On	07/02/2013	Bond Future	5.54	Call			492.79000	0.49279	475.760	4.38	0.00	0	10,000.00
R203	On	07/02/2013	Bond Future	5.54	Put			1,940.20000	1.94020	1,966.230	4.38	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,626.49000	1.62649	1,594.120	4.52	0.00	0	12,600.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			677.39000	0.67739	688.080	4.52	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,339.17000	3.33917	3,298.760	4.67	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			177.84000	0.17784	180.490	4.67	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,398.50000	4.39850	4,356.380	4.69	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			71.90000	0.07190	72.840	4.69	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.92934	109.97093	5.91843	110.01449		4.36	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,354.16000	1.35416	1,328.900	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,427.79000	1.42779	1,446.090	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,374.59000	1.37459	1,349.130	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,408.26000	1.40826	1,426.360	4.41	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,333.90000	1.33390	1,308.850	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,447.51000	1.44751	1,466.020	4.40	0.00	0	0.00
R203	On	07/11/2013	Bond Future			6.06171	108.70570	6.04920	108.74991			0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.00	Put			174.09000	0.17409	218.300		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	6.01	Put			138.68000	0.13868	182.890		0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R203	On	07/11/2013	Bond Future	5.99	Put			209.52000	0.20952	253.730		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.13286	112.41797	6.12831	112.44222		5.77	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,633.31000	5.63331	5,609.060	6.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.00000	0.00000	0.000	6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.18317	109.96382	6.17839	109.98825		5.99	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,605.53000	5.60553	5,580.450	6.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			102.34000	0.10234	101.690	6.31	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.22895	111.29455	6.22394	111.31920		6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,120.22000	2.12022	2,101.880	6.12	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
R204	On	02/05/2013	Bond Future	6.29	Put			1,795.78000	1.79578	1,802.090	6.12	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,146.64000	2.14664	2,128.210	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,773.19000	1.77319	1,779.410	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,173.23000	2.17323	2,154.710	6.13	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,750.80000	1.75080	1,756.930	6.13	0.00	0	0.00
R204	On	07/11/2013	Bond Future			6.37137	110.14233	6.36584	110.16713			0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.30	Put			295.82000	0.29582	320.620		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.31	Put			250.82000	0.25082	275.620		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R204	On	07/11/2013	Bond Future	6.29	Put			340.84000	0.34084	365.640		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.07671	105.07722	5.08125	105.07192		0.77	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			41.65000	0.04165	39.610	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			78.09000	0.07809	70.750	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.01737	102.78545	5.02343	102.77996		0.69	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			120.87000	0.12087	121.750	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			360.27000	0.36027	355.660	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.93670	104.02927	4.94491	104.02366		0.55	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			26.15000	0.02615	26.300	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,097.68000	1.09768	1,092.220	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			26.69000	0.02669	26.840	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,091.27000	1.09127	1,085.810	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			27.24000	0.02724	27.390	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,084.87000	1.08487	1,079.410	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	07/11/2013	Bond Future			4.41251	102.95345	4.44729	102.94722			0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.30	Put			26.38000	0.02638	20.150		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.31	Put			24.59000	0.02459	18.360		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Call			0.00000	0.00000	0.000		0.00	0	0.00
R206	On	07/11/2013	Bond Future	4.29	Put			28.18000	0.02818	21.950		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			6.47336	106.64137	6.46890	106.66738		7.06	334,853,901.80	3,140	4,606.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,241.05000	6.24105	6,215.040		0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.53270	104.49703	6.52804	104.52328		7.38	82,134,665.58	786	786.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,279.74000	6.27974	6,252.540		0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			136.85000	0.13685	135.900		0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.58864	105.76158	6.58379	105.78806		7.56	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,927.64000	1.92764	1,909.550		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,716.33000	2.71633	2,724.720		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,952.31000	1.95231	1,934.110		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,685.91000	2.68591	2,694.190		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,977.16000	1.97716	1,958.860		0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,655.71000	2.65571	2,663.890		0.00	0	0.00
R207	On	07/11/2013	Bond Future			6.74658	104.85856	6.74130	104.88528			0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.70	Put			209.30000	0.20930	236.020		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.71	Put			158.58000	0.15858	185.300		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
R207	On	07/11/2013	Bond Future	6.69	Put			260.06000	0.26006	286.780		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.67862	101.13040	6.66919	101.19047		8.75	94,759,184.80	937	11,895.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,065.33000	1.06533	990.890	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			172.87000	0.17287	158.500	8.92	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,126.07000	5.12607	5,065.990	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			0.01000	0.00001	0.000	9.31	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,311.08000	6.31108	6,251.010	9.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			0.00000	0.00000	0.000	9.31	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.74100	102.54832	6.73118	102.60907		8.60	93,729,164.48	914	3,905.00
R208	On	07/02/2013	Bond Future	6.00	Call			401.23000	0.40123	385.760	8.37	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,055.67000	5.05567	5,100.950	8.37	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,462.72000	6.46272	6,403.710	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			224.29000	0.22429	226.030	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Call			12,014.00000	12.01400	11,953.210	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.83	Put			7.76000	0.00776	7.720	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.79589	100.39636	6.78570	100.45779		9.17	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,229.80000	2.22980	2,194.710	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,113.28000	3.11328	3,139.620	9.14	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,256.94000	2.25694	2,221.620	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,079.47000	3.07947	3,105.580	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,284.28000	2.28428	2,248.730	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,045.92000	3.04592	3,071.800	9.15	0.00	0	0.00
R208	On	07/11/2013	Bond Future			6.95080	99.64267	6.93974	99.70530			0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.79	Put			852.71000	0.85271	915.340		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.80	Put			795.48000	0.79548	858.110		0.00	0	0.00
R208	On	07/11/2013	Bond Future	6.81	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2013	Bond Future	6.81	Put			738.30000	0.73830	800.930		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.57501	77.31265	8.55079	77.51074		17.99	0.00	0	6,819.00
R209	On	01/11/2012	Bond Future	8.99	Call			3,498.66000	3.49866	3,296.270	18.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			27.72000	0.02772	23.420	18.40	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.65953	78.39665	8.63459	78.59736		16.45	0.00	0	4,810.00
R209	On	07/02/2013	Bond Future	8.63	Call			2,758.22000	2.75822	2,642.670	16.51	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.63	Put			2,795.25000	2.79525	2,880.410	16.51	0.00	0	11,000.00
R209	On	07/02/2013	Bond Future	8.83	Call			3,609.44000	3.60944	3,476.050	16.61	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.83	Put			2,058.75000	2.05875	2,126.070	16.61	0.00	0	14,000.00
R209	On	07/02/2013	Bond Future	9.06	Call			4,720.66000	4.72066	4,569.290	16.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,407.61000	1.40761	1,456.950	16.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.73308	76.20372	8.70749	76.40682		20.09	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,176.23000	2.17623	2,100.070	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			8,056.61000	8.05661	8,183.550	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,125.44000	2.12544	2,050.490	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			8,184.73000	8.18473	8,312.880	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,150.74000	2.15074	2,075.180	19.87	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			8,120.50000	8.12050	8,248.040	19.87	0.00	0	0.00
R209	On	07/11/2013	Bond Future			8.91657	75.06454	8.88945	75.27263			0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.81	Put			614.88000	0.61488	822.970		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.79	Put			770.92000	0.77092	979.010		0.00	0	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	07/11/2013	Bond Future	8.80	Call			0.00000	0.00000	0.000		0.00	0	0.00
R209	On	07/11/2013	Bond Future	8.80	Put			692.84000	0.69284	900.930		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			158.71654	158.71654	158.71614	158.71614			87,294,097.00	550	2,034.00
R210	On	01/11/2012	Bond Future	144.99	Call			13,726.14000	13.72614	13,726.540		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			13,716.14000	13.71614	13,716.540		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			13,706.14000	13.70614	13,706.540		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	07/02/2013	Bond Future			160.99577	160.99577	160.99536	160.99536			0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Call			4,005.36000	4.00536	4,005.770		0.00	0	0.00
R210	On	07/02/2013	Bond Future	156.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Call			3,995.36000	3.99536	3,995.770		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Call			3,985.36000	3.98536	3,985.770		0.00	0	0.00
R210	On	07/02/2013	Bond Future	157.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			123.79786	123.79786	123.80219	123.80219			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,812.19000	1.81219	1,807.860		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			1,802.19000	1.80219	1,797.860		0.00	0	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	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			1,792.19000	1.79219	1,787.860		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	07/02/2013	Bond Future			124.15346	124.15346	124.15775	124.15775			0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Call			1,167.75000	1.16775	1,163.460		0.00	0	0.00
R211	On	07/02/2013	Bond Future	122.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Call			1,157.75000	1.15775	1,153.460		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	Call			1,147.75000	1.14775	1,143.460		0.00	0	0.00
R211	On	07/02/2013	Bond Future	123.01	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			129.22679	129.22679	129.22827	129.22827			15,248,761.22	118	101.00
R212	On	01/11/2012	Bond Future	121.99	Call			7,238.27000	7.23827	7,236.790		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			7,228.27000	7.22827	7,226.790		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			7,218.27000	7.21827	7,216.790		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	07/02/2013	Bond Future			129.52151	129.52151	129.52286	129.52286			0.00	0	3,064.00
R212	On	07/02/2013	Bond Future	128.99	Call			532.86000	0.53286	531.510		0.00	0	0.00
R212	On	07/02/2013	Bond Future	128.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Call			522.86000	0.52286	521.510		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	Call			512.86000	0.51286	511.510		0.00	0	0.00
R212	On	07/02/2013	Bond Future	129.01	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			8.36029	88.63842	8.33611	88.84238		13.95	0.00	0	6,762.00
R213	On	01/11/2012	Bond Future	7.75	Call			0.72000	0.00072	0.170	13.70	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			5,165.17000	5.16517	5,368.580	13.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.81	Call			3,880.47000	3.88047	3,674.990	14.28	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			7.17000	0.00717	5.650	14.28	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.44975	89.88124	8.42480	90.08793		15.65	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			5,294.18000	5.29418	5,135.960	15.96	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,478.33000	1.47833	1,526.800	15.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.52450	87.43461	8.49888	87.64375		16.96	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,088.72000	2.08872	2,011.920	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,731.00000	7.73100	7,863.340	16.72	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,114.95000	2.11495	2,037.510	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,667.66000	7.66766	7,799.360	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,141.41000	2.14141	2,063.310	16.73	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,604.67000	7.60467	7,735.710	16.73	0.00	0	0.00
R213	On	07/11/2013	Bond Future			8.71693	86.19903	8.68971	86.41324			0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.59	Put			791.42000	0.79142	1,005.630		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.60	Put			711.56000	0.71156	925.770		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R213	On	07/11/2013	Bond Future	8.61	Put			631.82000	0.63182	846.030		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			8.60498	78.97627	8.58577	79.14145			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			5,427.20000	5.42720	5,592.380		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			5,331.01000	5.33101	5,496.190		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			5,235.00000	5.23500	5,400.180		0.00	0	0.00
R214	On	07/02/2013	Bond Future			8.68900	80.08359	8.66920	80.25102			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2013	Bond Future	8.59	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.59	Put			675.83000	0.67583	843.260		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.60	Put			589.95000	0.58995	757.380		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	07/02/2013	Bond Future	8.61	Put			504.24000	0.50424	671.670		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.38760	1.38760	1.40090	1.40090		15.51	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			693.76380	0.06938	585.797	14.41	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			84.76380	0.00848	109.797	14.41	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future			1.39510	1.39510	1.40780	1.40780		15.94	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Call			1,295.24050	0.12952	1,188.685	14.80	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Put			117.24050	0.01172	137.685	14.80	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Call			1,215.69780	0.12157	1,112.280	14.85	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Put			137.69780	0.01377	161.280	14.85	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Call			1,138.63660	0.11386	1,038.588	14.89	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Put			160.63660	0.01606	187.588	14.89	0.00	0	0.00
Total for Derivatives :											3,378,990,688.16	58,846	1,511,008.00	

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.19948	12.17692	100.19948	12.14704			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			111.91291	22.89130	111.91291	22.83608			268,590,984,000.00	2,400,000	1,600,000.00
AA04	On	22/03/2017	Spot Bond			100.28788	9.38044	100.28788	9.35741			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			107.66087	9.81888	107.66087	9.79555			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			103.39172	20.87999	103.39172	20.83198			95,327,165,840.00	922,000	16,537,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			104.36845	39.00428	104.36845	38.91390			9,393,160,500.00	90,000	7,945,000.00
AB08	On	03/05/2017	Spot Bond			101.36321	10.38932	101.36321	10.36384			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			113.91613	15.62245	113.91613	15.58423			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.27783	59.59778	100.27783	59.45145			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			211.62296	54.98588	211.62296	54.81643			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			129.44081	23.76956	129.44081	23.70164			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			262.36064	4.09100	262.36064	4.07231			419,777,024,000.00	1,600,000	1,300,000.00
ABFN04	On	25/02/2015	Spot Bond			100.84946	22.48780	100.84946	22.43291			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.44837	40.91739	100.44837	40.81678			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.42180	12.69681	100.42180	12.66560			0.00	0	30,000,000.00
ABFN07	On	17/03/2018	Spot Bond			100.43468	8.18367	100.43468	8.16355			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.45423	7.72807	100.45423	7.70906			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.46712	7.79321	100.46712	7.77404			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			111.10270	22.59465	111.10270	22.53957			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			103.51808	21.95674	103.51808	21.90128			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			105.34380	27.76563	105.34380	27.70080			11,166,442,800.00	106,000	53,000.00
ABL11B	On	29/09/2014	Spot Bond			101.94970	28.50931	101.94970	28.43827			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			101.07971	22.33161	101.07971	22.27639			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			99.99989	11.36509	99.99989	11.33756			0.00	0	0.00
ABL14	On	09/10/2015	Spot Bond			100.00000	10.43231	100.00000	10.35401			0.00	0	0.00
ABL15	On	09/10/2017	Spot Bond			100.00000	2.60808	100.00000	2.58850			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			103.66357	80.71025	103.66357	80.53597			68,003,301,920.00	656,000	164,000.00
ABL8A	On	19/09/2013	Spot Bond			107.24687	54.52848	107.24687	54.39929			1,394,209,310.00	13,000	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			102.43496	60.39725	102.43496	60.24610			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	97.20026	100.00000	96.94974			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	97.33570	100.00000	97.16312			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.85053	94.93538	100.85053	94.45699			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			211.08307	55.05144	211.08307	54.88202			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			133.30786	30.83875	133.30786	30.75006			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			119.08892	17.32604	119.08892	17.27958			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			109.87287	7.45808	109.87287	7.43929			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			118.65286	20.02372	118.65286	19.97310			50,546,118,360.00	426,000	213,000.00
ABLS2B	On	13/07/2016	Spot Bond			99.88052	15.16469	99.88052	15.12798			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			100.32050	11.21152	100.32050	11.18428			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.26386	10.69608	100.26386	10.66983			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.35503	13.76574	100.35503	13.72215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLSI1	On	29/06/2019	Spot Bond			104.30633	6.15853	104.30633	6.14377			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	22.26806	100.00000	22.14958			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			158.84518	2.81378	158.84518	2.80447			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			152.12037	11.97826	152.12037	11.94004			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			164.13952	4.12046	164.13952	4.10655			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			141.35498	96.29180	141.35498	96.03051			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			161.61787	2.70141	161.61787	2.69234			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			211.55410	54.99424	211.55410	54.82478			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			211.63281	54.98469	211.63281	54.81523			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			69.59203	6.25982	69.59203	6.25079		167,020,872,000.00	2,400,000	1,200,000.00	
ABN34	On	29/01/2018	Spot Bond			69.59203	6.25982	69.59203	6.25079			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			100.66669	93.32239	100.66669	93.08588			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			84.61000	10.46158	84.61000	10.44402			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			93.01000	15.91994	93.01000	15.89128			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.38164	11.13250	100.38164	11.10515			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			95.94000	14.10073	95.94000	14.07476			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	26.46563	100.00000	26.41542			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			94.42000	13.21234	94.42000	13.18803			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			95.33000	12.36388	95.33000	12.34091			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			89.17000	26.31483	89.17000	26.26815			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			92.44000	24.36971	92.44000	24.32519			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.10161	9.20768	100.10161	9.17890			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			99.93416	9.05459	99.93416	9.02633			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			90.18000	23.85800	90.18000	23.81520			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			122.92857	19.87082	122.92857	19.83357			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			111.67000	17.58442	111.67000	17.56306			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			97.51000	20.19440	97.51000	20.15604			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			95.63000	19.82785	95.63000	19.79072			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			97.02000	19.13550	97.02000	19.09928			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.23447	9.63534	100.23447	9.60487			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			119.76186	18.68527	119.76186	18.63688			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			94.20000	67.29531	94.20000	67.17304			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			99.90991	9.09192	99.90991	9.05196			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			94.15000	17.37375	94.15000	17.34158			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			94.84000	16.19209	94.84000	16.16194			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			99.13676	2.63453	99.13676	2.62230			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			143.60519	1.98535	143.60519	1.97946			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			186.40405	2.74378	186.40405	2.72421			0.00	0	0.00
ABN64	On	12/10/2015	Spot Bond			100.00000	12.88888	100.00000	12.86423			0.00	0	0.00
ABN65	On	05/07/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			111.64771	10.62878	111.64771	10.60277			61,629,535,920.00	552,000	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			108.15845	22.40296	108.15845	22.35039			82,849,372,700.00	766,000	6,730,000.00
ABS6	On	01/06/2020	Spot Bond			102.54996	11.44951	102.54996	11.42364			418,301,286,840.00	4,079,000	7,184,000.00
ABS7	On	11/09/2026	Spot Bond			94.96915	10.31800	94.96915	10.29587			400,199,998,100.00	4,214,000	14,107,000.00
ABS9	On	17/03/2016	Spot Bond			108.39757	14.50032	108.39757	14.46567			130,077,084,000.00	1,200,000	600,000.00
ABSI1	On	11/06/2014	Spot Bond			122.68013	30.05855	122.68013	29.97697			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	120.08155	4.00000	120.05606			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			266.98405	4.05219	266.98405	4.03346			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			120.37770	4.84231	120.37770	4.82943			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			121.95151	3.15543	121.95151	3.14696			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			99.40204	54.45313	99.40204	67.82120			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.37243	89.28382	100.37243	89.06797			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.40649	60.25750	100.40649	60.10938			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.70681	100.00000	19.65907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020 On 31/08/2013 Spot Bond			100.91878	63.80191	100.91878	63.64437			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			99.79614	83.43617	99.79614	83.25106			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.91878	63.80191	100.91878	63.64437			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			101.24381	66.65652	101.24381	66.49325			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			107.32702	72.30944	107.32702	72.14081			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			108.29483	21.19838	108.29483	21.14776			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			101.29798	19.75895	101.29798	19.71053			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			101.33324	20.01945	101.33324	19.97038			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			101.83296	23.70669	101.83296	23.64831			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.38145	60.02780	100.38145	59.88027			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.37804	59.99647	100.37804	59.84903			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			101.26271	19.49833	101.26271	19.45056			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			53.29666	7.78715	53.29666	7.77804			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	81.57850	100.00000	81.39960			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	81.57850	100.00000	81.39960			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.96976	44.09154	100.96976	43.98380			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.25039	40.75055	100.25039	40.65161			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	16.09164	100.00000	16.06111			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	81.61500	100.00000	101.74001			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.42346	60.41413	100.42346	60.26561			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.44432	17.11320	100.44432	17.07112			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.49129	17.93742	100.49129	17.89329			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.42335	16.74562	100.42335	16.70445			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.43752	16.99399	100.43752	16.95222			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.44375	17.10327	100.44375	17.06121			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			101.50954	11.23982	101.50954	11.21477			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			101.50954	11.23982	101.50954	11.21477			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			101.51908	11.29815	101.51908	11.27297			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.41204	13.38665	100.41204	13.35373			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			101.51908	11.29815	101.51908	11.27297			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			101.49999	11.18148	101.49999	11.15657			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			78.26156	32.56468	78.26156	32.51328			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.40403	21.36154	100.40403	21.30903			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.37805	89.33484	100.37805	89.11938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.39793	41.16817	100.39793	41.06699			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.28977	13.11282	100.28977	13.08062			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.39793	41.16817	100.39793	41.06699			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.37805	89.33484	100.37805	89.11938			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.42907	8.50231	100.42907	8.48141			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.44304	8.49611	100.44304	8.47522			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.44869	8.50803	100.44869	8.48711			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.43737	8.28862	100.43737	8.26825			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.36953	40.80697	100.36953	40.70670			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.41205	8.72619	100.41205	8.70474			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			99.88150	83.55556	99.88150	83.36797			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			99.98291	56.97995	99.98291	56.84194			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			99.88150	83.55556	99.88150	83.36797			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			108.24656	10.38816	108.24656	10.36086			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.37811	40.91532	100.37811	40.81478			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			104.10799	42.73729	104.10799	42.64006			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			101.33364	36.82509	101.33364	44.36387			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			101.54682	7.33650	101.54682	7.31848			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			102.38458	7.28461	102.38458	7.26658			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	8.04582	100.00000	8.03056			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			101.42788	37.22325	101.42788	37.13194			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.54172	100.00000	4.53166			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.32464	100.00000	4.31497			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			71.11496	12.38948	71.11496	12.37126			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			132.65083	2.40559	132.65083	2.39884			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			132.65812	2.49851	132.65812	2.49149			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.42332	8.05399	100.42332	8.03419			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.93790	30.94832	100.93790	30.87272			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.93790	30.94832	100.93790	30.87272			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			101.42788	37.22325	101.42788	37.13194			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.82870	30.50526	100.82870	30.43081			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.40912	29.19111	100.40912	29.11936			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.40572	29.13993	100.40572	29.06831			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			101.67963	7.81907	101.67963	7.79963			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.74141	11.79726	100.74141	11.76817			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			101.67956	7.80819	101.67956	7.78878			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			102.34980	10.95065	102.34980	10.92608			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.42347	89.50576	100.42347	89.28981			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			102.41855	11.00093	102.41855	10.97623			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.57096	21.39847	100.57096	21.34579			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.76241	10.61764	100.76241	10.59146			0.00	0	68,500.00
ACL144	On	20/12/2016	Spot Bond			100.26297	9.99097	100.26297	9.96644			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.42504	8.07231	100.42504	8.05247			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			101.60514	48.84192	101.60514	48.72059			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.61305	40.67064	100.61305	40.58879			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.35023	40.55448	100.35023	40.47305			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.41612	9.88783	100.41612	9.86796			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			101.07263	43.32296	101.07263	43.21700			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.37072	20.46319	100.37072	20.42209			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.36105	20.30667	100.36105	20.26589			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.37982	20.61048	100.37982	20.56908			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.41498	9.86682	100.41498	9.84700			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.39511	9.49921	100.39511	9.48013			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.37243	20.49081	100.37243	20.44965			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.37868	20.59206	100.37868	20.55070			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.58046	10.88863	100.58046	10.87126			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.38479	16.39955	100.38479	16.36661			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.37527	20.53683	100.37527	20.49559			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.52552	30.93855	100.52552	30.86242			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.96473	20.26457	100.96473	20.21451			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.34943	40.68035	100.34943	40.58040			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			109.48099	9.79961	109.48099	9.78296			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.41322	9.27448	100.41322	9.25168			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			103.04527	3.59075	103.04527	3.58459			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.37811	20.92982	100.37811	20.87838			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	97.02301	100.00000	96.77800			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.37910	15.97037	100.37910	15.93112			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.39881	9.20023	100.39881	9.17762			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.41280	8.25696	100.41280	8.23666			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.38479	7.70970	100.38479	7.69076			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	97.07152	100.00000	96.82639			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.37751	60.39408	100.37751	60.20283			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On	20/09/2014	Spot Bond			100.41000	31.06754	100.41000	30.96912			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	96.67880	100.00000	96.43466			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.39600	18.25237	100.39600	18.19456			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.42679	11.46039	100.42679	11.42409			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.39881	10.81740	100.39881	10.78313			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.41560	9.88219	100.41560	9.85089			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.40776	11.02318	100.40776	10.98827			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			101.11287	9.43768	101.11287	9.40760			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.39293	4.11893	100.39293	4.10588			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.41672	0.12877	100.41672	0.12836			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.42399	0.12871	100.42399	0.12831			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.31940	53.13264	100.31940	52.89318			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.32262	53.13175	100.32262	52.89229			0.00	0	0.00
ACL191	On	20/09/2015	Spot Bond			100.00000	9.68593	100.00000	9.62661			0.00	0	0.00
ACL192	On	20/12/2015	Spot Bond			100.00000	6.45729	100.00000	6.41774			0.00	0	0.00
ACL193	On	20/09/2022	Spot Bond			100.00000	0.03270	100.00000	0.03249			0.00	0	0.00
ACL194	On	20/09/2022	Spot Bond			100.00000	0.03270	100.00000	0.03249			0.00	0	0.00
ACL195	On	20/06/2017	Spot Bond			100.00000	1.84480	100.00000	1.83216			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On	20/12/2017	Spot Bond			100.00000	1.21513	100.00000	1.20651			0.00	0	0.00
ACL197	On	20/06/2017	Spot Bond			100.00000	1.79927	100.00000	1.78605			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			103.90964	92.88512	103.90964	92.65072			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			103.89068	92.86035	103.89068	92.62605			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			102.86773	72.20556	102.86773	72.06558			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.69451	100.00000	2.68798			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.89131	22.28692	100.89131	22.23251			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.99451	23.02353	100.99451	22.96727			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			101.06323	23.51417	101.06323	23.45667			0.00	0	0.00
AHF2A1	On	18/10/2015	Spot Bond			100.00000	19.36270	100.00000	19.21735			0.00	0	0.00
AHF2B1	On	18/10/2015	Spot Bond			100.00000	20.45938	100.00000	20.30582			0.00	0	0.00
AHF2C1	On	18/10/2015	Spot Bond			100.00000	21.92164	100.00000	21.75710			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			104.59347	9.55958	104.59347	9.53739			68,927,096,730.00	659,000	5,683,000.00
AIR02	On	30/04/2023	Spot Bond			122.89930	9.53264	122.89930	9.50759			442,437,480,000.00	3,600,000	1,800,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	30.35407	100.00000	30.28054			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			113.22249	15.36170	113.22249	15.32367			71,103,723,720.00	628,000	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	29.04989	100.00000	28.97951			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	11.71992	100.00000	11.69383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			151.06546	3.17403	151.06546	3.16390			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			125.57279	32.29323	125.57279	32.20782			0.00	0	0.00
ANG01	On	14/01/2013	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
ANG02	On	11/10/2013	Spot Bond			100.00000	40.79663	100.00000	40.49041			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.26923	10.61333	100.26923	10.58755			0.00	0	70,000,000.00
BAW11	On	01/10/2018	Spot Bond			108.77896	10.21063	108.77896	10.18630		604,158,343,840.00	5,554,000	2,777,000.00	
BAW12	On	17/04/2015	Spot Bond			99.90066	19.71751	99.90066	19.65600			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			99.89602	9.25359	99.89602	9.22472			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	39.63661	100.00000	39.51287			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			112.73330	17.70198	112.73330	17.65855		135,279,960,000.00	1,200,000	600,000.00	
BAW3	On	02/10/2017	Spot Bond			100.19041	9.63723	100.19041	9.61385			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.45105	60.88129	100.45105	60.73157			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			102.32887	53.68055	102.32887	53.55814			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.17231	28.31380	100.17231	28.24509			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			103.90134	27.34797	103.90134	27.28517			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			108.14051	11.13789	108.14051	11.11147			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			101.25961	45.75772	101.25961	45.64562			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			104.66313	17.60537	104.66313	17.56095			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02 On	30/06/2013	Spot Bond			100.27024	60.28354	100.27024	60.13714			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond			102.35861	19.93012	102.35861	19.88082			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond			102.28416	19.92090	102.28416	19.87166			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.27011	13.96013	100.27011	13.92623			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			102.23278	16.97686	102.23278	16.93492			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			103.79822	13.02031	103.79822	12.98770			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.27685	16.12790	100.27685	16.08874			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.27685	16.12790	100.27685	16.08874			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.27691	16.12789	100.27691	16.08873			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			101.50925	16.78626	101.50925	16.74505			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			102.45999	17.63472	102.45999	17.59106			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			102.35861	19.93012	102.35861	19.88082			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			102.86494	15.20479	102.86494	15.16701			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			102.39307	11.69708	102.39307	11.66813			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.26206	13.65032	100.26206	13.61718			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.25556	12.42275	100.25556	12.39259			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.25556	12.42275	100.25556	12.39259			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.24109	30.17299	100.24109	30.09974			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA21 On	31/03/2013	Spot Bond			100.18420	87.22168	100.18420	87.01852			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	18.52424	100.00000	18.47936			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.92479	14.74842	100.92479	14.70201			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.32752	15.56748	100.32752	15.51875			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			99.23300	13.39271	99.23300	13.35118			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			99.11456	1.75436	99.11456	1.74892			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.98216	100.00000	1.97335			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.18154	50.74938	100.18154	50.52342			0.00	0	0.00
BAYA29 On	31/12/2015	Spot Bond			100.00000	6.51682	100.00000	6.48507			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			104.64060	20.55976	104.64060	20.50790			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			103.89800	17.79758	103.89800	17.75296			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			102.66503	16.88365	102.66503	16.84177			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.33517	16.21636	100.33517	16.16559			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.56812	100.00000	5.55758			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.14948	100.00000	20.10066			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.33828	100.00000	18.29386			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.31993	100.00000	11.29250			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.31993	100.00000	11.29250			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	13.68634	100.00000	13.65317			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	11.85898	100.00000	11.83025			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond				100.44416	81.91643	100.44416	81.54776			0.00	0	3,000,000.00
BCP1	On 30/09/2014	Spot Bond				100.27701	31.12218	100.27701	31.04578			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.28373	19.37509	100.28373	19.32751			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond				100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BCP64UOn	24/01/2013	Spot Bond				100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				165.86185	2.69341	165.86185	2.68459			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				134.98268	8.34707	134.98268	8.32755			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				135.23863	9.54688	135.23863	9.52453			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				98.54987	8.47905	98.54987	8.46041			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				101.43384	33.10775	101.43384	33.02651			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.16538	58.66170	100.16538	58.51938			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				101.00289	44.48164	101.00289	44.37291			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.89815	44.05002	100.89815	43.94244			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				102.94694	58.43625	102.94694	58.29097			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				101.21182	53.79544	101.21182	45.56475			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On	31/03/2013			100.25001	87.26025	100.25001	87.05689			0.00	0	0.00
BD311E	On	07/12/2023			100.66600	8.03395	100.66600	8.01416			0.00	0	0.00
BD311F	On	20/09/2014			100.38899	28.88828	100.38899	28.81728			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	26.72461	100.00000	26.64118			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	62.83275	100.00000	62.69445			0.00	0	0.00
BG22A1	On	21/07/2016			101.42461	9.77751	101.42461	9.75352			0.00	0	0.00
BG22A2	On	21/07/2016			101.43555	9.82461	101.43555	9.80050			0.00	0	0.00
BG22A3	On	21/07/2016			101.46836	9.96585	101.46836	9.94139			0.00	0	0.00
BG22B1	On	21/07/2016			101.57774	10.43610	101.57774	10.41046			0.00	0	0.00
BG22C1	On	21/07/2016			101.68711	10.90548	101.68711	10.87867			0.00	0	0.00
BG22D1	On	21/07/2016			101.99310	12.21522	101.99310	12.18511			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.60482	100.00000	3.59609			0.00	0	0.00
BG32A1	On	30/10/2016			101.25226	9.35143	101.25226	9.32853			0.00	0	0.00
BG32A2	On	30/10/2016			101.32200	9.67528	101.32200	9.65156			0.00	0	0.00
BG32A3	On	30/10/2016			101.35188	9.81395	101.35188	9.78989			0.00	0	0.00
BG32A4	On	30/10/2016			101.36184	9.86016	101.36184	9.83598			0.00	0	0.00
BG32B	On	30/10/2016			101.48134	10.41404	101.48134	10.38847			0.00	0	0.00
BG32C	On	30/10/2016			101.64062	11.15076	101.64062	11.12335			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DUOn	30/10/2016	Spot Bond				100.00000	3.52698	100.00000	3.51844			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond				100.00000	3.52698	100.00000	3.51844			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.41538	9.27464	100.41538	9.25184			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.45116	9.86932	100.45116	9.84504			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.46091	10.03144	100.46091	10.00677			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				105.04449	11.60963	105.04449	11.58258			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.49015	10.51766	100.49015	10.49179			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.54199	10.55945	100.54199	10.53347			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				109.02542	30.94588	109.02542	30.87279		191,884,739,200.00	1,760,000	5,624,000.00	
BIDC14 On	26/10/2012	Spot Bond				100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
BIDC23 On	26/10/2012	Spot Bond				99.78943	66.71353	99.78943	66.71352			0.00	0	0.00
BIDC24 On	27/11/2012	Spot Bond				99.33557	93.15488	99.33557	92.91930			0.00	0	0.00
BIDC25 On	25/01/2013	Spot Bond				98.45450	81.17048	98.45450	80.99315			0.00	0	0.00
BIDC26 On	02/08/2013	Spot Bond				95.58562	60.32531	95.58562	60.21454			0.00	0	0.00
BIDC27 On	05/02/2013	Spot Bond				100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
BIDC28 On	20/02/2013	Spot Bond				100.00000	76.51992	100.00000	76.35983		129,000,000,000,000.00	290,000,000	1,005,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On	21/11/2015	Spot Bond			100.78103	12.68790	100.78103	12.65695			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.51363	100.00000	7.49543			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.94045	7.86692	100.94045	7.84771			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.78378	12.70968	100.78378	12.67867			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.82929	13.06893	100.82929	13.03703			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.91196	13.72156	100.91196	13.68805			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			101.25521	16.43326	101.25521	16.39301			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			101.82396	15.29683	101.82396	15.25916			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.43475	60.74969	100.43475	60.60032			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.66283	58.55968	100.66283	58.41698			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			102.16271	93.45418	102.16271	93.21775			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.41213	41.38408	100.41213	41.25299			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.73393	100.00000	8.71277			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			101.68827	101.62749	101.68827	101.34670			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			117.90266	31.30613	117.90266	31.22739		31,362,107,560.00	0.00	266,000	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			125.14109	20.02985	125.14109	19.97702			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			102.03851	11.92224	102.03851	11.89284			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			101.32226	30.67469	101.32226	30.59950			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			111.35530	13.33950	111.35530	13.30745			27,282,048,500.00	245,000	9,200,000.00
CBL12	On	06/09/2018	Spot Bond			105.54647	12.82731	105.54647	12.79731			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			101.86680	11.46809	101.86680	11.43983			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			106.76252	13.79093	106.76252	13.75891			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.85304	17.51113	100.85304	17.45606			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			107.65219	14.74625	107.65219	14.71178			62,438,270,200.00	580,000	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			101.28817	0.43867	101.28817	0.43672			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			101.82280	20.67840	101.82280	20.59963			0.00	0	0.00
CBL19	On	02/11/2015	Spot Bond			100.00000	12.49998	100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			122.47945	14.41319	122.47945	14.37561			73,487,670,000.00	600,000	300,000.00
CCT02	On	12/06/2024	Spot Bond			118.42047	14.03674	118.42047	14.00111			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			117.20315	10.70712	117.20315	10.67986			813,389,861,000.00	6,940,000	40,470,000.00
CGR10	On	08/12/2016	Spot Bond			100.88420	13.95824	100.88420	13.92378			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			104.14474	16.95925	104.14474	16.93136			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			101.65048	98.02015	101.65048	97.76290			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			102.86721	30.98423	102.86721	30.90725			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			103.30382	21.90336	103.30382	21.84873			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			101.25944	97.93101	101.25944	97.67087			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.80383	17.82787	100.80383	17.77120			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.33426	89.17031	100.33426	88.95533			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.61895	90.21270	100.61895	89.99413			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.74860	33.27195	100.74860	33.18992			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.40933	60.28360	100.40933	60.13542			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.40933	60.28360	100.40933	60.13542			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.40933	60.28360	100.40933	60.13542			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.91360	63.77511	100.91360	63.61765			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.41216	60.30971	100.41216	60.16145			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.38376	60.04867	100.38376	59.90110			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.36102	59.83981	100.36102	59.69278			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.95747	64.34048	100.95747	64.18327			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			101.78237	23.33378	101.78237	23.27635			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.19516	58.71797	100.19516	58.57547			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			101.76269	23.18870	101.76269	23.13164			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.38372	60.04868	100.38372	59.90111			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.36383	59.86594	100.36383	59.71883			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			101.86667	23.95517	101.86667	23.89617			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.97002	64.46570	100.97002	64.30818			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.92517	64.28775	100.92517	64.13073			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			101.01305	64.25551	101.01305	64.09672			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.41784	60.36191	100.41784	60.21352			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.39797	60.17919	100.39797	60.03128			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.40359	60.23142	100.40359	60.08336			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			104.39421	55.96317	104.39421	55.83346			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			101.82300	72.45747	101.82300	72.32062			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			102.79173	54.03455	102.79173	53.91088			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			101.32621	65.98703	101.32621	65.82528			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.86778	95.16877	100.86778	94.92340			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.52565	42.79256	100.52565	42.68726			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			101.34356	42.13293	101.34356	42.02850			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			101.34356	42.13293	101.34356	42.02850			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			99.85161	83.61791	99.85161	83.43191			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			101.22270	23.85163	101.22270	23.79322			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	17.48867	100.00000	17.44583			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	17.29662	100.00000	17.25426			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.42338	13.59262	100.42338	13.55921			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	41.05434	100.00000	35.22294			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	95.05793	100.00000	94.81482			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.50974	87.07804	100.50974	86.87465			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.82702	87.18703	100.82702	86.98284			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.54079	87.12820	100.54079	86.92463			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.49424	87.13396	100.49424	86.93046			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	40.12781	100.00000	40.03060			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.39213	13.02610	100.39213	12.99409			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66787	100.00000	66.66786			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66787	100.00000	66.66786			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.60029	13.62560	100.60029	13.59206			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			102.77141	13.01845	102.77141	12.98914			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.60029	13.62560	100.60029	13.59206			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.01323	10.57891	100.01323	10.55327			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.90290	35.33045	100.90290	35.24322			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.91909	36.89056	100.91909	36.79947			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			106.57524	6.79032	106.57524	6.77457			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			99.04734	14.83496	99.04734	14.79933			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			106.47706	3.24849	106.47706	3.24058			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			100.91984	13.39374	100.91984	13.36353			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			101.01820	36.87232	101.01820	36.78119			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.60029	13.62560	100.60029	13.59206			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.60029	13.62560	100.60029	13.59206			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			106.09892	3.69115	106.09892	3.68210			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			106.04227	6.85883	106.04227	6.84201			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.61212	13.85533	100.61212	13.82121			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.32240	88.62387	100.32240	88.41176			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.39517	89.36925	100.39517	89.15315			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.47626	60.89953	100.47626	60.74974			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.57686	43.44920	100.57686	43.34224			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			99.98364	27.15888	99.98364	27.09310			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			99.98339	27.23346	99.98339	27.16749			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			103.62392	11.84957	103.62392	11.82242			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			99.99988	27.42687	99.99988	27.36043			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			99.99989	27.34391	99.99989	27.27767			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			99.79173	10.51046	99.79173	10.48505			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			99.80002	10.50907	99.80002	10.48366			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			103.81175	11.85670	103.81175	11.82950			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			103.81175	11.85670	103.81175	11.82950			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			104.34821	35.22868	104.34821	35.13906			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			107.51178	35.83740	107.51178	35.74378			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			107.00303	14.08588	107.00303	14.05293			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.43472	10.50477	100.43472	10.47895			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227 On	20/12/2016	Spot Bond			100.48341	11.42340	100.48341	11.39530			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.44030	60.53131	100.44030	60.38248			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.44323	60.55233	100.44323	60.40345			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			99.90043	20.04952	99.90043	20.00099			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			99.90043	20.04952	99.90043	20.00099			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.94701	38.57654	100.94701	38.49866			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			101.15359	99.45326	101.15359	99.18212			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			99.83657	83.76396	99.83657	83.57765			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			99.83657	83.76396	99.83657	83.57765			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.64882	13.09900	100.64882	15.03565			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			101.05242	10.33445	101.05242	10.30917			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.93369	97.47114	100.93369	97.21505			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.44136	10.35505	100.44136	10.33424			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.86994	22.26244	100.86994	22.20808			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.93114	10.61666	100.93114	10.59072			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			101.19905	11.26374	101.19905	11.23870			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			101.19905	11.26374	101.19905	11.23870			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.81644	22.22388	100.81644	22.16965			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245 On	25/02/2015	Spot Bond			100.81889	22.24343	100.81889	22.18914			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.84952	15.49577	100.84952	15.45794			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			101.47693	15.32481	101.47693	15.28720			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.47537	21.07705	100.47537	21.02521			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			101.44712	15.06797	101.44712	15.03100			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.26649	20.58009	100.26649	20.52957			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.26649	20.58009	100.26649	20.52957			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.26649	20.58009	100.26649	20.52957			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.26649	20.58009	100.26649	20.52957			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.26649	20.58009	100.26649	20.52957			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.27379	20.74749	100.27379	20.69655			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.28582	9.73519	100.28582	9.71128			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.28582	9.73519	100.28582	9.71128			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.28582	9.73519	100.28582	9.71128			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.28582	9.73519	100.28582	9.71128			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.28582	9.73519	100.28582	9.71128			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.28785	9.78802	100.28785	9.76399			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			106.98684	10.17548	106.98684	10.15142			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.51194	30.73407	100.51194	30.65845			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.89505	30.77435	100.89505	30.69920			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.15533	83.08133	100.15533	82.83666			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.39498	41.01429	100.39498	40.91349			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.39498	41.01429	100.39498	40.91349			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			101.37065	8.99673	101.37065	7.75351			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.49989	10.92412	100.49989	10.89724			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			101.35958	14.49038	101.35958	14.45485			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.58462	12.53909	100.58462	12.50822			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.39320	9.09231	100.39320	9.06996			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.39040	9.03834	100.39040	9.01612			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.40357	9.09104	100.40357	9.06869			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.91562	8.81982	100.91562	8.79207			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			101.06552	10.23652	101.06552	10.20427			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.99983	10.21320	100.99983	10.18104			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.40244	9.06946	100.40244	9.04716			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.54373	19.08186	100.54373	19.03489			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.65226	8.73479	100.65226	8.70707			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.36006	17.59868	100.36006	17.54295			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.24531	17.16161	100.24531	17.10732			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.37919	17.89256	100.37919	17.83591			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.44355	11.84608	100.44355	11.80854			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.44355	11.84608	100.44355	11.80854			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.44355	11.84608	100.44355	11.80854			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.44355	11.84608	100.44355	11.80854			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			101.18342	8.78317	101.18342	12.04126			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.81012	11.17829	100.81012	11.12881			0.00	0	0.00
CLN290	On	26/06/2017	Spot Bond			100.17296	1.97408	100.17296	1.96456			0.00	0	0.00
CLN291	On	26/06/2017	Spot Bond			100.17296	1.97408	100.17296	1.96456			0.00	0	0.00
CLN292	On	26/06/2017	Spot Bond			100.17084	1.97422	100.17084	1.96470			0.00	0	0.00
CLN293	On	30/06/2017	Spot Bond			100.14936	1.95443	100.14936	1.94543			0.00	0	0.00
CLN294	On	26/06/2017	Spot Bond			100.14949	1.96914	100.14949	1.95953			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.15029	1.95717	100.15029	1.94806			0.00	0	0.00
CLN296	On	20/12/2017	Spot Bond			100.00000	1.27551	100.00000	1.26770			0.00	0	0.00
CLN297	On	30/06/2017	Spot Bond			100.00000	1.87050	100.00000	1.86042			0.00	0	0.00
CLN298	On	30/06/2017	Spot Bond			100.00000	1.87241	100.00000	1.86218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On	30/06/2017	Spot Bond			100.00000	1.82834	100.00000	1.81762			0.00	0	0.00
CLN300	On	20/12/2017	Spot Bond			100.00000	1.16533	100.00000	1.15610			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	20.31924	100.00000	20.27452			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	20.31924	100.00000	20.27452			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			34.94295	0.68721	34.94295	0.68660			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			154.47129	61.90493	154.47129	61.74550			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.53703	92.01532	100.53703	91.78531			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.53241	92.00436	100.53241	91.77440			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	115.07604	100.00000	114.83067			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			154.29358	94.65724	154.29358	94.40379			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.52779	91.99341	100.52779	91.76348			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			152.83040	66.18178	152.83040	66.00137			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			101.20452	81.18004	101.20452	81.00186			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			101.20452	81.18004	101.20452	81.00186			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			156.76383	4.83111	156.76383	4.81378			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			94.77223	70.89958	94.77223	70.77457			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			97.02201	70.37229	97.02201	70.24622			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.53241	92.00436	100.53241	91.77440			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.53241	92.00436	100.53241	91.77440			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.86775	100.00000	14.83133			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			101.10498	71.23530	101.10498	71.10140			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			120.49629	6.96969	120.49629	6.95165			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	17.78472	78.86322	17.75641			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			78.68249	17.83820	78.68249	17.80985			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.01914	11.18632	100.01914	11.15922			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.01914	11.18632	100.01914	11.15922			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.44036	11.89412	100.44036	11.86488			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.40864	10.02389	100.40864	9.99924			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.41492	9.30685	100.41492	9.28397			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.01997	57.30704	100.01997	57.12809			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.41000	9.41607	100.41000	9.39291			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			101.50812	8.77406	101.50812	8.73500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			109.94659	15.09417	109.94659	15.05767			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			106.29178	69.18772	106.29178	69.05502			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			106.25789	12.73210	106.25789	12.70248			160,236,898,120.00	1,508,000	764,000.00
COJ05	On	05/06/2023	Spot Bond			122.59946	14.65811	122.59946	14.61986			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			112.90836	19.22693	112.90836	19.17996			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			111.62273	10.65263	111.62273	10.62656			415,236,555,600.00	3,720,000	1,860,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	87.02660	100.00000	86.83104			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	104.04436	5.86800	104.02793			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			100.79434	22.13473	100.79434	22.08074			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.83040	10.30106	100.83040	10.27591			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.70290	22.03550	100.70290	21.98120			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			101.26682	18.38168	101.26682	18.30001			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.65651	93.07016	100.65651	92.83190			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.45141	93.17021	100.45141	92.93808			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	72.43101	100.00000	72.29145			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.18699	80.36702	100.18699	80.19012			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.13300	74.09178	100.13300	73.94917			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100.21016	41.07324	100.21016	40.89231			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.22082	20.27206	100.22082	20.18274			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.19483	55.92622	100.19483	55.67989			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			104.31041	56.71037	104.31041	56.58116			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			133.09009	18.76005	133.09009	18.70784			270,172,882,700.00	2,030,000	15,315,000.00
DV22	On	07/02/2020	Spot Bond			111.95336	10.50813	111.95336	10.48278			876,240,364,462.24	7,826,834	81,124,834.00
DV23	On	27/02/2023	Spot Bond			110.94098	10.54444	110.94098	10.51918			28,929,078,334,137.50	260,760,977	203,249,977.00
E170	On	01/08/2020	Spot Bond			142.91138	12.35424	142.91138	12.31810			0.00	0	23,288,000.00
EDC01	On	04/04/2016	Spot Bond			101.79146	16.87598	101.79146	16.83444			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.97946	24.62960	100.97946	24.55120			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			101.06163	10.29812	101.06163	10.26532			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			101.11630	4.30375	101.11630	4.29004			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			101.17092	1.79714	101.17092	1.79141			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			126.54006	12.30527	126.54006	12.27108			0.00	0	40,000,000.00
EL28	On	02/05/2028	Spot Bond			1.77000	113.51349	1.77000	113.49624			0.00	0	284,500,000.00
EMM01	On	28/07/2020	Spot Bond			111.69838	11.98206	111.69838	11.95320			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			112.15374	10.86194	112.15374	10.83526			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			106.65311	9.34075	106.65311	9.31908			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015	Spot Bond			100.93077	17.08483	100.93077	17.04310			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.81699	98.31748	100.81699	98.05810			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	94.20990	100.00000	93.97378			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126		1,000,000,000,000.00	10,000,000	0	0.00
EQS01	On	18/11/2014	Spot Bond			126.47802	24.34161	126.47802	24.27434			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			109.43400	24.35600	109.43400	24.29830			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			107.25989	17.75340	107.25989	17.70710			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			101.66692	9.91299	101.66692	9.88160			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			101.08827	97.21658	101.08827	96.96012			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			101.14823	23.61673	101.14823	23.55893			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			101.26753	97.49531	101.26753	97.23769			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			101.05103	31.36352	101.05103	31.28682			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			101.34215	97.61145	101.34215	97.35333			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			101.17066	32.07752	101.17066	31.99899			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.93125	64.74400	100.93125	64.58585			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.96871	30.87222	100.96871	30.79678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA12	On	17/08/2015	Spot Bond			100.99870	17.26061	100.99870	17.21842			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.93575	64.76030	100.93575	64.60209			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			105.94219	16.81582	105.94219	16.77659			0.00	0	65,500,000.00
ES18	On	20/04/2018	Spot Bond			111.43974	9.24709	111.43974	9.22461			1,394,375,259,583.80	12,512,370	511,541,170.00
ES23	On	25/01/2023	Spot Bond			117.73441	10.87552	117.73441	10.84819			236,399,275,042.23	2,007,903	271,899,903.00
ES26	On	02/04/2026	Spot Bond			95.26383	8.77061	95.26383	8.75185			813,415,833,020.97	8,538,559	47,976,559.00
ES33	On	15/09/2033	Spot Bond			9.17500	85.48781	9.15000	85.66955			202,678,374,050.00	22,090,286	557,113,286.00
FIFB01	On	24/08/2015	Spot Bond			100.85636	19.90937	100.85636	19.82120			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.35540	91.61879	100.35540	91.39462			0.00	0	0.00
FIFC03	On	09/10/2013	Spot Bond			100.00000	41.72924	100.00000	41.41602			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.18312	100.00000	10.15845			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	9.90947	100.00000	9.88547			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			101.07344	65.43355	101.07344	65.27352			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			101.11222	65.56968	101.11222	65.40925			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			101.23627	66.00515	101.23627	65.84349			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			101.30601	66.25002	101.30601	66.08765			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			105.15565	28.31385	105.15565	28.24783			210,416,455,650.00	2,001,000	17,917,000.00
FRB05	On	21/12/2018	Spot Bond			103.15112	11.67893	103.15112	11.65241			164,216,583,040.00	1,592,000	796,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			101.02281	100.04673	101.02281	99.77434			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.55742	92.27902	100.55742	92.04832			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.49836	10.21986	100.49836	10.19472			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.49830	8.02678	100.49830	8.00703			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			101.51768	9.09202	101.51768	9.06970			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			111.84945	15.16276	111.84945	15.12600			355,457,552,100.00	3,178,000	1,609,000.00
FRBC22	On	21/12/2018	Spot Bond			100.44644	9.24599	100.44644	9.22325			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	46.25392	100.00000	46.14732			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			211.83970	54.95961	211.83970	54.79014			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			105.16707	61.67384	105.16707	61.53238			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			121.95151	3.19736	121.95151	3.18878			97,561,208,000.00	800,000	400,000.00
FRBI23	On	07/12/2023	Spot Bond			266.05149	4.05992	266.05149	4.04119			53,210,298,000.00	200,000	100,000.00
FRBI28	On	31/03/2028	Spot Bond			145.44748	1.96199	145.44748	1.95611			145,447,480,000.00	1,000,000	500,000.00
FRBI33	On	07/12/2033	Spot Bond			186.40405	3.13003	186.40405	3.11878			37,280,810,000.00	200,000	100,000.00
FRBN04	On	15/09/2015	Spot Bond			118.97136	18.84222	118.97136	18.79368			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	23.38356	100.00000	23.33124			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	23.38356	100.00000	23.33124			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			51.72712	3.44075	51.72712	3.43683			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			32.59207	3.39466	32.59207	3.39204			0.00	0	0.00
FRBZ03	On	10/12/2024			31.38364	3.66901	31.38364	3.66628			0.00	0	0.00
FRC04	On	03/06/2014			103.71290	37.92332	103.71290	37.83684			0.00	0	0.00
FRC08	On	29/04/2013			101.43171	81.55113	101.43171	81.37143			0.00	0	0.00
FRC101	On	24/02/2017			101.42118	14.84455	101.42118	14.80813			0.00	0	0.00
FRC103	On	20/03/2014			100.70350	44.92219	100.70350	44.83170			0.00	0	0.00
FRC104	On	20/03/2014			100.43778	41.63347	100.43778	41.54981			0.00	0	0.00
FRC105	On	24/02/2017			101.37968	14.48689	101.37968	14.45136			0.00	0	0.00
FRC106	On	24/02/2017			101.37968	14.48689	101.37968	14.45136			0.00	0	0.00
FRC107	On	03/06/2021			100.95684	10.68959	100.95684	10.66319			0.00	0	0.00
FRC108	On	24/02/2017			101.35502	14.27441	101.35502	14.23941			0.00	0	0.00
FRC109	On	20/06/2017			100.49706	10.87024	100.49706	10.84351			0.00	0	0.00
FRC11	On	26/05/2013			100.81157	63.59101	100.81157	63.43585			0.00	0	0.00
FRC110	On	15/06/2016			100.62812	14.08247	100.62812	14.04779			0.00	0	0.00
FRC112	On	20/06/2017			100.42343	9.46868	100.42343	9.44540			0.00	0	0.00
FRC113	On	20/06/2017			100.46990	10.35294	100.46990	10.32748			0.00	0	0.00
FRC114	On	20/06/2014			100.53541	31.28370	100.53541	31.20671			0.00	0	0.00
FRC115	On	20/06/2017			98.00000	9.64071	98.00000	9.60863			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116 On	20/06/2017	Spot Bond			100.00000	9.02416	100.00000	8.98995			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.61842	13.92312	100.61842	13.88883			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.45750	10.33287	100.45750	10.30747			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.56313	12.37965	100.56313	12.34917			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.61014	13.29416	100.61014	13.26142			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.43349	9.86916	100.43349	9.84490			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.51033	11.13970	100.51033	11.11229			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.67570	14.57330	100.67570	14.53739			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.44913	11.97463	100.44913	11.93668			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.01069	100.00000	7.97626			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.53319	13.91441	100.53319	13.87029			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.63883	16.36488	100.63883	16.31294			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.48091	12.70712	100.48091	12.66685			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.51430	13.47783	100.51430	13.43510			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.60627	15.60831	100.60627	15.55878			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.56147	14.56907	100.56147	14.52286			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.63331	16.23667	100.63331	16.18514			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.67296	17.15955	100.67296	17.10508			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134 On	20/09/2017	Spot Bond			100.60461	15.56983	100.60461	15.52042			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.58527	15.76662	100.58527	15.71660			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.52263	13.67046	100.52263	13.62711			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.51264	14.08541	100.51264	14.04076			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.64764	16.56999	100.64764	16.51739			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.63938	16.37769	100.63938	16.32571			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.61676	15.85198	100.61676	15.80168			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.64874	16.59563	100.64874	16.54295			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.54761	14.24819	100.54761	14.20301			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.48314	12.75852	100.48314	12.71808			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.40273	10.90743	100.40273	10.87288			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.68010	17.32614	100.68010	17.27113			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.48314	32.45612	100.48314	32.35325			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.54650	21.48775	100.54650	21.41960			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			101.08864	3.38146	101.08864	3.36541			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.52041	9.76712	100.52041	9.73615			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.44745	1.72925	100.44745	1.72377			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			98.00000	1.68094	98.00000	1.66910			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On	20/12/2017			100.00000	1.30858	100.00000	1.30124			0.00	0	0.00
FRC153	On	20/12/2017			100.00000	1.30858	100.00000	1.30124			0.00	0	0.00
FRC154	On	20/12/2017			100.00000	1.22260	100.00000	1.21408			0.00	0	0.00
FRC17	On	03/06/2014			103.88434	38.50176	103.88434	38.41385			0.00	0	0.00
FRC29	On	22/07/2014			101.69803	27.11433	101.69803	27.04765			0.00	0	0.00
FRC37	On	20/06/2015			100.46014	17.39132	100.46014	17.34854			0.00	0	0.00
FRC40	On	20/12/2015			100.45737	14.21037	100.45737	14.17542			0.00	0	0.00
FRC41	On	25/10/2013			101.67764	55.29382	101.67764	55.15786			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.24741	6.90500	101.22834			0.00	0	0.00
FRC46	On	10/09/2017			98.80765	10.08267	98.80765	10.05823			0.00	0	0.00
FRC47	On	18/02/2013			113.68077	74.48237	113.68077	74.30999			0.00	0	0.00
FRC55	On	11/07/2013			100.00003	57.01054	100.00003	56.87243			0.00	0	0.00
FRC57	On	20/06/2014			100.38660	28.84984	100.38660	28.77894			0.00	0	0.00
FRC61	On	28/07/2017			101.46163	8.49825	101.46163	8.47740			0.00	0	0.00
FRC66	On	31/01/2022			109.33538	6.71228	109.33538	6.69639			0.00	0	0.00
FRC67	On	20/09/2016			100.46640	12.37847	100.46640	12.34803			0.00	0	0.00
FRC68	On	20/09/2016			100.47150	12.47321	100.47150	12.44253			0.00	0	0.00
FRC69	On	31/01/2022			109.51236	5.14153	109.51236	5.12935			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			111.32550	24.35553	111.32550	24.30566			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			109.33538	4.71653	109.33538	4.70536			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			114.09057	5.72984	114.09057	5.71580			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			114.42023	8.17471	114.42023	8.15765			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.45580	89.62754	100.45580	89.41123			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			101.66489	9.47140	101.66489	9.44811			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.40101	100.00000	17.35839			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.79789	16.87257	100.79789	16.83096			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.69405	15.16542	100.69405	15.12805			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	107.29313	4.73000	107.26825			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.56499	90.03983	100.56499	89.82232			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.70697	15.37763	100.70697	15.33974			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.40068	9.86344	100.40068	9.83919			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.46304	11.03894	100.46304	11.01179			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.61808	24.91311	100.61808	24.85175			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.54671	12.61866	100.54671	12.58760			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.52525	12.21326	100.52525	12.18321			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.34678	89.21732	100.34678	89.00221			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On	20/12/2012	Spot Bond			100.34394	89.20663	100.34394	88.99155			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.32862	91.11001	100.32862	90.92942			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.34043	91.11074	100.34043	90.93013			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.34112	91.11789	100.34112	90.93727			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.34682	89.18770	100.34682	88.97214			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.44788	10.47575	100.44788	10.45470			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.64235	13.00446	100.64235	14.92131			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.44732	10.46526	100.44732	10.44423			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			98.04956	23.75524	98.04956	23.70855			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.67532	13.48654	100.67532	15.50432			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			101.43156	14.93393	101.43156	14.89729			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			101.08680	66.81950	101.08680	66.65606			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			102.04635	69.26380	102.04635	69.09294			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			101.11165	66.89176	101.11165	66.72810			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			104.68033	68.65568	104.68033	68.48242			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			96.98334	68.18174	96.98334	68.02103			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			101.19191	67.12517	101.19191	66.96082			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			101.39248	67.70848	101.39248	67.54240			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			101.63872	68.42462	101.63872	68.25643			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			101.79324	68.87403	101.79324	68.70451			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			137.45936	14.26907	137.45936	14.22641			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			101.30769	62.51848	101.30769	62.36357			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			104.00517	26.15281	104.00517	26.08719			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.18638	20.19982	100.18638	20.13666			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			103.41346	11.58580	103.41346	11.55687			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.62484	9.35492	100.62484	9.32556			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			101.45882	8.67003	101.45882	8.64875			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.47586	100.00000	11.45408			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			254.50193	4.16004	254.50193	4.14142			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			265.81898	4.06185	265.81898	4.04313			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			249.70910	4.20417	249.70910	4.18560			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			117.34620	2.97106	117.34620	2.96362			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			101.41744	6.83176	101.41744	6.81499			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			117.54524	3.21925	117.54524	3.21084			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			101.77641	10.43578	101.77641	10.41010			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.01476	10.75752	100.01476	10.73146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS61	On	02/08/2013	Spot Bond			101.49749	66.07965	101.49749	65.91743			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			101.25022	6.72412	101.25022	8.40545			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.29734	40.89042	100.29734	40.79001			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			90.41057	2.79672	90.41057	2.79077			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.18030	86.91352	100.18030	86.70870			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	88.82125	100.00000	88.60825			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.68430	62.43873	100.68430	62.24263			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.98050	100.00000	0.97744			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			101.11871	11.93670	101.11871	11.89866			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.52362	60.48841	100.52362	60.29663			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.43945	59.74871	100.43945	59.55939			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			101.12618	8.56814	101.12618	8.54113			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			101.07593	15.08358	101.07593	15.03552			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.44759	7.61475	100.44759	7.59062			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.44015	28.23138	100.44015	28.14194			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.76967	17.59147	100.76967	17.53558			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			101.24351	25.09139	101.24351	24.97992			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			101.17008	68.42732	101.17008	68.11679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On	10/07/2017	Spot Bond			100.00000	2.58850	100.00000	2.56907			0.00	0	0.00
FRS80	On	24/10/2013	Spot Bond			100.00000	37.27001	100.00000	36.99026			0.00	0	0.00
FRS81	On	30/10/2042	Spot Bond			2.25000	101.14163	2.25000	98.89364			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			105.55013	28.69173	105.55013	28.62463			3,905,354,810.00	37,000	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			106.51279	21.30715	106.51279	21.25695			192,042,560,370.00	1,803,000	1,642,000.00
FRX16	On	15/09/2016	Spot Bond			104.36488	12.09973	104.36488	12.07169			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			105.51532	10.45152	105.51532	10.42709			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			113.83008	10.28745	113.83008	10.26201			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			108.96559	11.11221	108.96559	11.09352			62,546,248,660.00	574,000	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			117.28648	13.14668	117.28648	13.11357			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			102.81960	10.84338	102.81960	10.81896			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			79.83345	10.34023	79.83345	10.32116			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.94835	14.44913	100.94835	14.41345			0.00	0	0.00
GBL01	On	15/10/2015	Spot Bond			100.00000	20.25403	100.00000	20.10200			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.01778	20.56466	100.01778	20.50045			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			104.81266	11.62566	104.81266	11.59877			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	78.88224	100.00000	78.71959			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	84.93270	100.00000	84.74644			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	79.68439	100.00000	79.52043			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			101.05700	68.18809	101.05700	68.18808			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.63710	92.83318	100.63710	92.59617			0.00	0	0.00
GPT20	On	30/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871		68,700,000,000,000.00	687,000,000	400,000,000.00	
GR1A2A	On	18/11/2012	Spot Bond			100.81750	96.61522	100.81750	96.36166			0.00	0	13,000,000.00
GRA292	On	15/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			99.49839	96.07165	99.49839	95.82071			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			99.03016	88.47745	99.03016	88.26557			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			99.78606	66.71428	99.78606	66.71427			0.00	0	4,000,000.00
GRB89	On	25/01/2013	Spot Bond			100.00000	80.93126	100.00000	80.75221		3,500,000,000,000.00	35,000,000	157,010,000.00	
GRD164	On	18/01/2013	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			99.80110	99.72732	99.80110	99.45612		1,596,817,600,000.00	16,000,000	8,000,000.00	
GRD178	On	05/11/2012	Spot Bond			99.64339	98.65340	99.64339	98.38842			0.00	0	0.00
GRD179	On	11/01/2013	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRD180	On	16/01/2013	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	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	99.99932	100.00000	99.99918			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.01501	7.04195	100.01501	7.02488			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.01973	8.91774	100.01973	8.89613			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	96.68807	100.00000	96.43628			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.85290	96.67314	100.85290	96.41935			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.88829	96.73108	100.88829	96.47705			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			101.01560	96.93961	101.01560	96.68473			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.57078	21.65766	100.57078	21.60435			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			101.42786	11.52042	101.42786	11.49216			0.00	0	1,000,000.00
GRT03 On	15/10/2015	Spot Bond			99.93193	15.14674	99.93193	15.11007			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.43806	10.96554	100.43806	10.93858			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			102.01673	18.70203	102.01673	18.65590			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.31458	11.30052	100.31458	11.27276			0.00	0	0.00
HILB01 On	18/07/2015	Spot Bond			99.88260	15.52059	99.88260	15.45240			0.00	0	0.00
HILB02 On	13/09/2017	Spot Bond			100.51108	10.08386	100.51108	10.03884			0.00	0	0.00
HILC02 On	17/01/2013	Spot Bond			100.00000	82.39278	100.00000	82.20721			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	53.81888	105.54321	53.68207			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			105.54321	53.81888	105.54321	53.68207			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	60.76956	100.00000	60.65458			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	67.18605	100.00000	67.05857			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			101.63173	55.48149	101.63173	55.34512			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			101.67762	14.77578	101.67762	14.73944			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			105.13866	15.82533	105.13866	15.78524			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			105.76786	53.86995	105.76786	53.73275			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			101.68917	55.58857	101.68917	55.45187			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			101.75803	15.08211	101.75803	15.04500			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			117.06290	13.69340	117.06290	13.65525			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			106.05795	53.93584	106.05795	53.79813			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			101.79257	55.78120	101.79257	55.64390			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			101.86140	15.47544	101.86140	15.43733			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			117.06290	14.06729	117.06290	14.02810			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			107.08651	54.16899	107.08651	54.02950			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			101.93042	56.03784	101.93042	55.89975			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			101.98773	15.95537	101.98773	15.91603			0.00	0	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	54.45378	108.34719	54.31208			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				110.21153	54.87294	110.21153	54.72798			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				115.88630	10.65035	115.88630	10.62392			549,594,022,566.40	4,742,528	37,375,528.00
HWAY23On	07/12/2023	Spot Bond				272.42396	4.00814	272.42396	3.98936			0.00	0	97,000,000.00
HWAY24On	07/12/2024	Spot Bond				271.70682	4.01385	271.70682	3.99507			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				101.83148	11.15905	101.83148	11.13411			6,211,720,280.00	61,000	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				102.02133	11.14178	102.02133	11.11684			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.15000	111.29855	1.15000	111.28348			0.00	0	700,600,000.00
I2038	On 31/01/2038	Spot Bond				1.92000	108.22182	1.93000	107.99599			209,280,000,000.00	109,000,000	110,000,000.00
I2050	On 31/12/2050	Spot Bond				2.06000	113.43015	2.07000	113.12670			3,069,400,000,000.00	490,000,000	771,525,000.00
IBC01	On 16/03/2015	Spot Bond				95.45000	20.39332	95.45000	20.35591			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.50759	90.70406	100.50759	90.48184			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.56563	92.01041	100.56563	91.78149			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				109.26558	22.18051	109.26558	22.12717			38,242,953,000.00	350,000	175,000.00
IBL12	On 12/03/2013	Spot Bond				100.86049	91.05903	100.86049	90.83357			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				102.46253	21.32366	102.46253	21.27029			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.92206	15.84124	100.92206	15.80212			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.23329	58.89622	100.23329	58.75168			0.00	0	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	41.61634	100.52781	41.51394			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.74849	41.18047	100.74849	41.07893			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			103.45013	38.54170	103.45013	38.45303			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			108.14435	14.75417	108.14435	14.71899			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			111.48026	10.80849	111.48026	10.78206			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			102.47730	35.57613	102.47730	35.49535			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			99.82217	37.88818	99.82217	37.79654			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.88835	30.63533	100.88835	30.56053			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			106.87614	24.52125	106.87614	24.46172			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			105.97204	12.90479	105.97204	12.87500			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			101.15611	21.32914	101.15611	21.27693			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			101.23137	8.86382	101.23137	8.84212			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			119.59470	4.46422	119.59470	4.45286			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			121.25275	2.88964	121.25275	2.88221			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.15533	20.47765	100.15533	20.41363			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.16252	9.55296	100.16252	9.52310			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			105.78604	9.78502	105.78604	9.76222			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.66354	15.52186	100.66354	17.56094			0.00	0	0.00

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	8.19915	100.43811	10.36137			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	72.71025	100.00000	72.55019			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			99.89211	18.01224	99.89211	17.97219			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			99.89211	18.01224	99.89211	17.97219			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			100.97091	9.02069	100.97091	9.00069			0.00	0	0.00
IDCP04	On	19/10/2017	Spot Bond			5.00000	102.79967	5.00000	102.77212			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			101.37699	15.39199	101.37699	15.34336			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			101.30327	14.46320	101.30327	14.41754			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			112.11249	16.27975	112.11249	16.24000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.20174	21.27060	100.20174	21.21841			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.20174	21.27060	100.20174	21.21841			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			101.14829	9.94268	101.14829	9.91132			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.18491	100.00000	8.16487			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			101.89135	51.66774	101.89135	51.43701			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			101.88356	73.21166	101.88356	72.87751			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			101.64472	70.91725	101.64472	70.59057			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			101.44581	22.75426	101.44581	22.70275			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.58397	62.59388	100.58397	62.29458			0.00	0	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	70.55070	104.33728	70.38991			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			101.67347	17.16467	101.67347	17.12247			0.00	0	0.00
IN177U	On	24/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IN178U	On	24/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IN181U	On	31/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			99.64170	66.74639	99.64170	66.74638			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			99.54183	98.39004	99.54183	98.12674			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			99.44217	96.57937	99.44217	96.32592			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			99.34271	94.83758	99.34271	94.59341			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			99.22914	93.16171	99.22914	92.92635			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			99.12821	91.54670	99.12821	91.31966		991,282,100,000.00	10,000,000	5,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012	Spot Bond			99.02750	89.98986	99.02750	89.77068			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			98.62666	84.28541	98.62666	84.09389			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			98.52695	82.97708	98.52695	82.79164			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			98.42745	81.71127	98.42745	81.53162			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	0.20933	100,000.00000	0.20814			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On	25/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	55.82194	100.00000	55.71603			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On	10/09/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	46.05276	100.00000	45.95055			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	42.56811	100.00000	42.20246			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	40.61497	100.00000	40.31115			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	39.17143	100.00000	38.91192			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	38.06173	100.00000	37.83545			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	37.18239	100.00000	36.98192			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	36.46862	100.00000	36.28874			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	35.87777	100.00000	35.71469			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			101.10218	67.98775	101.10218	67.68608			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.97718	99.43826	100.97718	98.91275			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			101.06512	65.14678	101.06512	64.98746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.29400	14.33294	100.29400	14.29812			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			103.81357	17.32394	103.81357	17.28054			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			101.94170	16.68739	101.94170	16.64627			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	99.11622	100.00000	98.86273			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.51669	91.99050	100.51669	91.76118			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.34045	8.79657	100.34045	8.77495			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	79.64149	100.00000	79.47762			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.81708	24.34928	100.81708	24.28920			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.33341	10.50033	100.33341	10.47453			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.35507	90.38668	100.35507	90.16661			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	81.85421	100.00000	81.49362			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.33032	6.50000	100.31850			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.13131	82.79983	100.13131	82.55675			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			99.98478	80.55001	99.98478	80.31990			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.42362	92.85048	100.42362	92.61804			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING160	On	10/12/2012	Spot Bond			100.41625	91.73050	100.41625	91.50372			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.44355	10.73438	100.44355	10.70037			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.14548	87.55353	100.14548	87.34919			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.16956	29.15087	100.16956	29.05971			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.49744	83.03524	100.49744	82.65625			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.49744	56.40260	100.49744	56.15083			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.32608	79.07662	100.32608	78.73342			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.31481	78.73530	100.31481	78.39509			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.14110	92.86598	100.14110	92.62997			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.14461	80.53291	100.14461	79.97687			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.14677	54.77523	100.14677	54.39318			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.14677	58.54213	100.14677	58.13382			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.14488	80.53287	100.14488	79.97683			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	16.24147	100.00000	16.12833			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	10.82765	100.00000	10.75222			0.00	0	0.00
ING182	On	23/01/2013	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			101.19828	81.01085	101.19828	101.22559			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			101.21767	81.00772	101.21767	67.19210			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			101.23672	53.74873	101.23672	45.48947			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			101.23672	53.74873	101.23672	45.48947			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			99.91080	56.57899	99.91080	56.44204			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	47.44406	100.00000	47.32786			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.24109	22.77355	100.24109	22.71826			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			102.25661	22.62153	102.25661	23.08969			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.77468	43.26854	100.77468	43.16183			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			99.93260	20.07574	99.93260	20.01310			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			99.93094	12.58507	99.93094	12.54580			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			99.92988	9.46853	99.92988	9.43899			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			104.73009	10.91765	104.73009	10.89242			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			104.25515	37.27685	104.25515	37.19054		2,397,868,450.00		23,000	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.91681	16.06897	100.91681	16.02930			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			108.21861	11.08135	108.21861	11.05489		621,715,914,450.00		5,745,000	17,395,000.00
IV012	On	26/11/2014	Spot Bond			101.03261	23.89378	101.03261	23.83536			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.34728	17.23423	100.34728	17.19188			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			109.98505	22.04513	109.98505	21.99241			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.44886	9.95404	100.44886	9.92957			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.75653	8.92163	100.75653	8.89963			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			110.94012	3.11855	110.94012	3.11108			221,880,240,000.00	2,000,000	1,000,000.00
IV019	On	31/03/2028	Spot Bond			124.10625	2.34974	124.10625	2.34327			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.58379	62.19518	100.58379	61.90461			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.18782	8.31142	100.18782	8.28544			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			99.99997	8.30337	99.99997	8.26686			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			101.62507	7.81395	101.62507	7.77912			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.60774	0.41468	100.60774	0.41282			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.28878	0.00676	100.28878	0.00673			0.00	0	0.00
IV02E	On	17/10/2013	Spot Bond			100.00000	44.36483	100.00000	44.01278			0.00	0	0.00
IV030	On	31/01/2025	Spot Bond			100.00000	2.19522	100.00000	2.18055			0.00	0	0.00
IV030A	On	31/01/2025	Spot Bond			100.00000	2.08624	100.00000	2.07116			0.00	0	350,000,000.00
IV04	On	31/03/2013	Spot Bond			102.06373	74.09106	102.06373	73.94568			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.17994	87.14716	100.17994	86.94418			200,359,880,000.00	2,000,000	1,000,000.00
IV08	On	30/04/2018	Spot Bond			117.77551	12.20421	117.77551	19.02378			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			101.74618	9.45642	101.74618	11.47561			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			124.10625	2.32480	124.10625	2.31840			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	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	78.32618	100.00000	78.15846			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			99.41373	96.07487	99.41373	95.82412			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			99.31432	94.35202	99.31432	94.11042			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			99.20028	92.69416	99.20028	92.46122			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			99.09942	91.09610	99.09942	90.87134			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			98.99876	89.55529	98.99876	89.33828		1,385,982,640,000.00	0.00	14,000,000	7,000,000.00
IVA301	On	03/01/2013	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			98.62399	83.90360	98.62399	83.71382			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			98.49850	82.61118	98.49850	82.42742			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			98.39906	81.35713	98.39906	81.17909			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA307	On	14/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On	18/05/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On	24/10/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	44.44444	100.00000	44.01745			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	41.94320	100.00000	41.59756			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	40.16009	100.00000	39.87036			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	38.82580	100.00000	38.57672			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	37.79036	100.00000	37.57209			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	36.96375	100.00000	36.76962			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	36.28874	100.00000	36.11399			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	35.72721	100.00000	35.56838			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.11329	58.09731	100.11329	57.95643			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			101.15218	8.68021	101.15218	8.65897			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			101.33204	36.93975	101.33204	36.84919			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			101.39683	8.69144	101.39683	8.65278			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.01454	85.96342	100.01454	85.76668			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			101.10215	67.98776	101.10215	67.68608			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.97704	98.95211	100.97704	98.43728			0.00	0	0.00
JDG01	On	30/10/2015	Spot Bond			100.00000	8.90568	100.00000	100.00000		2,700,000,000,000.00	27,000,000	27,000,000.00	
KCF01U	On	30/04/2013	Spot Bond			100.00000	82.14000	100.00000	67.68762			0.00	0	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	82.00400	100.00000	67.44342			0.00	0	0.00
KSB004	On	01/02/2013			103.25721	83.92093	103.25721	83.73339			0.00	0	0.00
KSB005	On	28/02/2013			102.85510	79.42099	102.85510	79.25410			0.00	0	0.00
KSB007	On	31/08/2017			100.85336	2.73049	100.85336	2.71999			0.00	0	0.00
KSB008	On	01/11/2017			100.00000	3.12500	100.00000	3.12499			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	82.61432	100.00000	82.43433			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	73.09178	100.00000	72.95067			0.00	0	0.00
KW01	On	31/10/2027			146.46402	9.21729	146.46402	15.91967			0.00	0	0.00
LBK01	On	25/10/2013			101.88203	54.66395	101.88203	54.52929			0.00	0	0.00
LBK02	On	26/03/2015			100.15505	20.64066	100.15505	20.59003			0.00	0	0.00
LGL02	On	13/08/2017			100.36228	17.30177	100.36228	17.23655		104,577,495,760.00		1,042,000	8,600,000.00
LGL03	On	03/04/2018			98.87452	1.79664	98.87452	1.78986		39,549,808,000.00		400,000	200,000.00
MAQ007	On	27/01/2013			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
MAQ015	On	23/08/2013			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
MAQ018	On	11/01/2013			98.55765	83.72299	98.55765	83.53414			0.00	0	0.00
MAQ019	On	08/11/2012			99.62912	97.86301	99.62912	97.60229			0.00	0	0.00
MAQ020	On	02/08/2013			101.08680	67.68961	101.08680	67.38929			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ021	On	29/11/2012			99.30957	92.68670	99.30957	92.45354			0.00	0	0.00
MAQ022	On	11/12/2012			99.14082	89.97955	99.14082	89.76017			0.00	0	0.00
MAQ023	On	11/01/2013			98.70105	83.70316	98.70105	83.51413			0.00	0	0.00
MAQ024	On	11/03/2013			97.83334	74.01224	97.83334	73.86570			0.00	0	0.00
MAQ025	On	11/10/2013			100.00000	48.04165	100.00000	47.68106			0.00	0	0.00
MBC17	On	06/02/2013			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MBC18	On	21/02/2013			100.00000	99.99891	100.00000	100.00000			0.00	0	0.00
MBF018	On	15/04/2013			99.92980	84.28647	99.92980	84.09718			0.00	0	0.00
MBF019	On	15/04/2014			99.92873	38.85987	99.92873	38.76579			0.00	0	0.00
MBF024	On	26/05/2013			100.85528	63.21289	100.85528	63.05858			0.00	0	0.00
MBF025	On	26/05/2014			100.87824	29.93453	100.87824	29.86144			0.00	0	0.00
MBF027	On	07/10/2014			100.00907	27.39806	100.00907	27.33168			0.00	0	0.00
MBF028	On	16/04/2015			99.91959	19.61945	99.91959	19.55824			0.00	0	133,350,000.00
MBF029	On	01/10/2015			100.16737	11.02420	100.16737	10.94224			0.00	0	0.00
MBF030	On	01/10/2017			100.17350	1.96545	100.17350	1.95688			0.00	0	0.00
MBP011	On	30/01/2013			100.00000	81.51967	100.00000	81.34129			0.00	0	0.00
MBP012	On	29/01/2013			101.40172	81.39294	101.40172	81.21245			0.00	0	0.00
MBP013	On	29/01/2014			101.42165	37.21067	101.42165	37.11937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17UOn	23/11/2012	Spot Bond			100.00000	95.63706	100.00000	95.39120			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	37.73098	100.00000	37.63958			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	97.17949	100.00000	96.92772			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	44.80948	100.00000	44.70093			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	39.10754	100.00000	39.01281			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	23.82358	100.00000	23.76524			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	23.57175	100.00000	23.51465			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	6.04927	100.00000	6.03445			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.76872	100.00000	14.73255			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			106.46019	9.15978	106.46019	9.13833			5,323,009,500.00	50,000	50,000.00
MCB2M On	13/12/2012	Spot Bond			100.46941	90.76339	100.46941	90.54054			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.55268	21.87331	100.55268	21.81948			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.10089	26.27883	100.10089	26.22030			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.10166	26.32108	100.10166	26.26246			0.00	0	9,000,000.00
MEFSA3On	05/10/2016	Spot Bond			100.10553	10.86328	100.10553	10.83908			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			102.05054	9.88064	102.05054	9.85854			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			102.14122	9.75297	102.14122	9.73113			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			100.13874	12.85640	100.13874	12.82776			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4On	05/01/2019	Spot Bond				102.46074	12.43233	102.46074	12.40441			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond				102.63527	12.76539	102.63527	12.73668			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond				109.14290	26.17483	109.14290	26.11262			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond				100.35527	12.35622	100.35527	12.32585			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond				100.36949	7.35492	100.36949	7.33685			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond				108.22148	10.70726	108.22148	10.67913			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond				105.26282	17.08663	105.26282	17.04676		43,999,858,760.00		418,000	26,109,000.00
MIIL01 On	31/05/2015	Spot Bond				100.76354	16.67843	100.76354	16.62544			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond				106.38091	13.63752	106.38091	13.60577			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond				100.73012	62.89415	100.73012	62.73910			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond				106.29569	13.25142	106.29569	13.22058		30,932,045,790.00		291,000	8,100,000.00
MTN02 On	13/07/2014	Spot Bond				109.35704	32.65522	109.35704	32.57790		156,052,496,080.00		1,427,000	5,200,000.00
MTN03 On	13/07/2015	Spot Bond				108.68196	19.92696	108.68196	19.88001		652,091,760,000.00		6,000,000	12,700,000.00
MTN04 On	13/07/2017	Spot Bond				112.43670	13.13548	112.43670	13.10367		143,019,482,400.00		1,272,000	4,700,000.00
MTN05 On	28/10/2013	Spot Bond				105.38322	47.44815	105.38322	47.33794			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond				99.21764	91.08642	99.21764	90.86145			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond				98.63643	82.77582	98.63643	82.59107			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond				97.71856	72.73728	97.71856	72.59591			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On	14/08/2020	Spot Bond			100.00000	6.99392	100.00000	6.97698			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11966	100.00000	0.11937			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	7.32587	100.00000	7.30812			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.41640	100.00000	7.39844			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.89771	6.81737	100.89771	6.80073			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.90718	6.88869	100.90718	6.87186			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.92303	7.00750	100.92303	6.99038			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.93092	7.06689	100.93092	7.04963			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.94038	7.13816	100.94038	7.12072			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.96406	7.31628	100.96406	7.29840			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.97993	7.43498	100.97993	7.41680			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.99728	7.56552	100.99728	7.54703			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			101.01305	7.68416	101.01305	7.66539			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			101.02081	7.74349	101.02081	7.72455			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			101.11573	8.45460	101.11573	8.43392			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			101.22620	9.28288	101.22620	9.26014			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11966	100.00000	0.11937			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11966	100.00000	0.11937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B On	21/04/2014	Spot Bond			101.70052	37.16949	101.70052	37.07807			0.00	0	0.00
NBK11B On	27/10/2014	Spot Bond			101.25975	25.57119	101.25975	25.50855			0.00	0	0.00
NBK12B On	20/02/2015	Spot Bond			100.87403	21.98752	100.87403	21.93383			0.00	0	0.00
NBK13B On	21/02/2017	Spot Bond			101.31348	9.89217	101.31348	9.86792			0.00	0	2,500,000.00
NBK14B On	27/08/2015	Spot Bond			100.75760	18.88442	100.75760	18.80086			0.00	0	25,000,000.00
NBK15B On	27/08/2017	Spot Bond			100.79541	10.56224	100.79541	10.51550			0.00	0	125,000,000.00
NBK2A On	15/09/2015	Spot Bond			110.77590	17.84174	110.77590	17.79834		764,796,813,600.00	6,904,000		17,219,000.00
NBK2B On	15/09/2015	Spot Bond			101.00801	16.80707	101.00801	16.76553			0.00	0	0.00
NBK3A On	09/09/2019	Spot Bond			118.84122	11.10931	118.84122	11.08073		340,955,460,180.00	2,869,000		8,067,000.00
NBK4 On	28/10/2024	Spot Bond			30.23292	4.21011	30.23292	4.20707			0.00	0	0.00
NBK5B On	19/04/2013	Spot Bond			102.03598	83.18654	102.03598	82.99818			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond			111.25692	19.25452	111.25692	19.20778			0.00	0	9,400,000.00
NBK6B On	19/04/2015	Spot Bond			101.70058	19.42054	101.70058	19.37278			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond			101.79234	7.44429	101.79234	7.42597			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond			103.06649	37.60314	103.06649	37.51690			0.00	0	0.00
NBK8B On	24/03/2014	Spot Bond			100.27352	40.29375	100.27352	40.19483			0.00	0	20,000,000.00
NBK9A On	23/03/2016	Spot Bond			107.67718	14.41679	107.67718	14.38252		255,087,239,420.00	2,369,000		10,670,000.00
NBK9B On	23/03/2016	Spot Bond			100.28219	12.53864	100.28219	12.50785			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKI1	On	31/03/2013	Spot Bond			117.77042	79.58809	117.77042	79.40753			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			101.18874	82.08769	101.18874	81.90394			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.66622	92.32186	100.66622	92.09082			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	28.23081	100.00000	28.17725			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	35.65845	100.00000	35.59080			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	26.92185	100.00000	26.87077			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	25.52773	100.00000	25.47929			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.88001	22.73209	100.88001	22.67659			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.53804	91.10283	100.53804	90.87791			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.29682	88.29315	100.29682	88.08239			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.27583	88.06969	100.27583	87.86000			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.27583	88.06969	100.27583	87.86000			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.27583	88.06969	100.27583	87.86000			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.26098	21.26544	100.26098	21.21381			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.01676	20.74146	100.01676	20.69120			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			99.92572	20.36924	99.92572	20.31993			0.00	0	0.00
NCLN58	On	01/06/2015	Spot Bond			100.72872	17.10102	100.72872	17.05886			0.00	0	0.00
NCLN61	On	30/11/2015	Spot Bond			78.84167	16.66862	78.84167	16.64217			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62 On	02/12/2015	Spot Bond			100.68736	13.33755	100.68736	13.30468			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.63203	100.00000	11.61002			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			101.44317	11.74553	101.44317	11.71671			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			101.58167	12.33420	101.58167	12.30390			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			101.36186	11.69311	101.36186	11.66444			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			99.92294	11.12178	99.92294	11.09485			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	82.30510	100.00000	82.12500			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			74.70107	13.64703	74.70107	13.62618			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.71896	62.80639	100.71896	62.65327			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.42509	41.05613	100.42509	40.97364			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.41859	40.98592	100.41859	40.90357			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.13494	16.34561	100.13494	16.27365			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			101.09351	11.88193	101.09351	11.82921			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.28784	2.03615	100.28784	2.02655			0.00	0	0.00
NCLN76 On	20/09/2015	Spot Bond			100.21716	10.27316	100.21716	10.22301			0.00	0	0.00
NCLN77 On	09/10/2017	Spot Bond			100.00000	2.60808	100.00000	2.58850			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			108.64353	18.20946	108.64353	18.16586		7,170,472,980.00	66,000	33,000.00	
NED12A On	14/12/2012	Spot Bond			100.43443	90.48820	100.43443	90.26664			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12B	On	14/12/2012	Spot Bond			103.93706	93.47779	103.93706	93.24184			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			103.85854	53.53146	103.85854	53.40791			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			105.20960	41.49987	105.20960	41.40465		41,242,163,200.00		392,000	5,724,000.00
NED9	On	06/07/2017	Spot Bond			100.00389	7.33754	100.00389	7.31977			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			122.15519	19.11613	122.15519	19.06667		295,859,870,180.00		2,422,000	1,211,000.00
NEDH1B	On	20/11/2018	Spot Bond			109.62449	11.09107	109.62449	11.06191			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.87482	11.14181	100.87482	11.09193			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			154.74879	5.88909	154.74879	5.87005			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			110.78287	10.79923	110.78287	10.77339			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			112.47442	11.25310	112.47442	11.22283			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			100.87478	11.25232	100.87478	11.22485			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			100.84223	30.26865	100.84223	30.19477			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.77827	63.70518	100.77827	63.54978			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.82862	16.39156	100.82862	16.34002			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			114.30671	11.31017	114.30671	11.27931			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			100.88848	30.57031	100.88848	30.49566			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.82727	63.89940	100.82727	63.74346			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14 On	22/05/2015	Spot Bond			100.85447	16.56840	100.85447	16.51628			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			112.37668	11.69105	112.37668	11.65962			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			100.94287	30.92505	100.94287	30.84951			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.89257	64.15832	100.89257	64.00165			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.90208	16.89397	100.90208	16.84081			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	95.90092	100.00000	95.65375			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.90209	64.19607	100.90209	64.03929			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	96.04239	100.00000	95.79487			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.92679	64.42004	100.92679	64.26269			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	96.11313	100.00000	95.86542			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			101.02443	64.68134	101.02443	64.52321			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			101.11272	65.03168	101.11272	64.87257			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			101.14634	9.87122	101.14634	9.84706			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			101.06357	12.79751	101.06357	12.76621			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			133.37761	48.59675	133.37761	48.45694			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			112.65666	33.54725	112.65666	39.07724			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			127.61916	14.72514	127.61916	14.68548			0.00	0	7,500,000.00
NRA01U On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On	31/10/2022			133.90446	9.15152	133.90446	15.23403			758,970,479,280.00	5,668,000	5,234,000.00
NRA023	On	31/05/2023			166.40319	6.18339	166.40319	6.16233			0.00	0	82,000,000.00
NRA028	On	30/11/2028			132.37089	14.15057	132.37089	14.11135			0.00	0	6,100,000.00
NTC09	On	18/04/2013			99.96864	83.65157	99.96864	83.46489			0.00	0	0.00
NTC10	On	18/04/2014			99.87889	38.44312	99.87889	38.35009			0.00	0	0.00
NTC11	On	18/04/2014			99.88231	38.31695	99.88231	38.22422			0.00	0	0.00
NTC12	On	25/08/2016			101.83987	11.67081	101.83987	11.64207			0.00	0	0.00
NTC13	On	31/01/2015			101.27473	18.62962	101.27473	21.68688			0.00	0	0.00
NTC14	On	26/07/2013			101.19990	48.27767	101.19990	48.06328			0.00	0	0.00
NTC15	On	26/07/2015			101.37662	14.72538	101.37662	14.65990			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	14.50653	100.00000	14.47138			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	14.55370	100.00000	14.51844			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	14.58200	100.00000	14.54667			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	15.26123	100.00000	15.22426			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	16.01594	100.00000	15.97715			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	20.73285	100.00000	20.68263			0.00	0	0.00
OML01	On	27/10/2015			110.62267	14.75596	110.62267	14.72031			367,156,641,730.00	3,319,000	105,244,000.00
OTCA05	On	31/10/2012			101.46154	81.23754	101.46154	99.72279			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA06On	31/10/2012	Spot Bond			101.50084	81.27105	101.50084	99.72269			0.00	0	0.00
OTCA07On	31/10/2012	Spot Bond			101.43206	81.21240	101.43206	99.72288			0.00	0	0.00
OTCA08On	31/10/2012	Spot Bond			101.45171	81.22916	101.45171	99.72282			0.00	0	0.00
OTCA10On	31/10/2012	Spot Bond			108.95552	80.57482	108.95552	99.70238			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	81.92580	100.00000	99.72678			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	3.90184	100.00000	5.82703			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	82.25580	100.00000	99.72678			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			109.71000	11.95192	109.71000	11.92770			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	22.15359	100.00000	22.09992			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	6.35333	100.00000	6.33777			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.48296	59.36358	100.48296	59.17542			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.38076	81.18193	98.38076	81.00468			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	55.81772	100.00000	55.69385			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.73845	97.01934	100.73845	96.76690			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.42050	28.91319	100.42050	28.84211			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			103.78737	93.09751	103.78737	92.86342			0.00	0	90,000,000.00
PR2A3B On	15/12/2012	Spot Bond			100.37625	90.23903	100.37625	90.01873			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4D	On	15/06/2013			100.37300	60.24945	100.37300	60.10140			0.00	0	0.00
PR2A9D	On	15/06/2013			100.39251	60.40743	100.39251	60.25897			0.00	0	0.00
PR2A9E	On	15/09/2013			100.41791	60.61278	100.41791	60.46378			0.00	0	0.00
PR2B1B	On	15/12/2012			100.38925	90.28224	100.38925	90.06181			0.00	0	0.00
PR2B1F	On	15/06/2014			100.43155	29.05957	100.43155	28.98812			0.00	0	0.00
PR2B2B	On	15/12/2012			103.92808	93.28486	103.92808	93.05001			0.00	0	0.00
PR2B4D	On	15/06/2013			100.42500	60.67071	100.42500	60.52156			0.00	0	0.00
PR2B5E	On	15/09/2013			100.42441	60.94917	100.42441	60.79933			0.00	0	0.00
PR2C1B	On	15/12/2012			100.41200	90.35785	100.41200	90.13719			0.00	0	0.00
PR2C1F	On	15/06/2014			100.45623	29.38671	100.45623	29.31445			0.00	0	0.00
PR2C4D	On	15/06/2013			100.48342	61.14452	100.48342	60.99412			0.00	0	0.00
PR2D1B	On	15/12/2012			100.47042	90.55225	100.47042	90.33101			0.00	0	0.00
PR2D1F	On	15/06/2014			100.48350	29.74819	100.48350	29.67502			0.00	0	0.00
PR2D4D	On	15/06/2013			100.53526	61.56558	100.53526	61.41408			0.00	0	0.00
PRM1A4	On	15/02/2014			101.01119	44.35432	101.01119	44.24590			0.00	0	0.00
R009	On	15/09/2014			115.36704	36.40074	115.36704	36.24506			0.00	0	0.00
R009P	On	15/09/2014			90.32933	24.75667	90.32933	24.70575			0.00	0	0.00
R010P	On	21/12/2025			36.97373	1.15889	36.97373	1.15782			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.47000	122.78145	5.46500	122.77800		96,432,712,697,030.00	629,380,749	24,129,308,355.00	
R158	On	15/09/2015	Spot Bond			122.26482	26.64543	122.26482	26.52680			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			85.50505	12.93551	85.50505	12.91010			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			128.79704	22.07858	128.79704	21.97672			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			81.26980	7.12676	81.26980	7.11334			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			106.08559	59.36298	106.08559	59.22584			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.76000	127.04265	7.73000	127.31254		54,530,210,958,160.00	027,089,041	10,557,633,153.00	
R187P	On	21/12/2026	Spot Bond			34.66514	1.08876	34.66514	1.08781			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			32.55096	1.04017	32.55096	1.03931			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			213.23747	113.50491	213.21264	113.14810			0.00	0	1,426,806,080.00
R197	On	07/12/2023	Spot Bond			1.18000	279.99175	1.19000	279.70783		82,423,000,000.00	69,850,000	178,165,000.00	
R201	On	21/12/2014	Spot Bond			5.02500	110.61197	5.02000	110.60750		6,501,431,545,575.00	293,817,223	1,667,117,223.00	
R202	On	07/12/2033	Spot Bond			1.88000	207.41367	1.88000	207.38148		334,224,520,000.00	177,779,000	1,221,282,217.00	
R2023	On	28/02/2023	Spot Bond			7.17500	105.43608	7.15500	105.56378		11,846,355,500,000.00	651,060,000	2,885,560,000.00	
R203	On	15/09/2017	Spot Bond			5.84500	111.10871	5.83500	111.13547		16,566,424,553,175.00	834,289,915	7,162,935,611.00	
R204	On	21/12/2018	Spot Bond			6.13000	112.32197	6.12500	112.33017		12,280,938,461,680.00	003,415,736	6,416,756,227.00	
R2048	On	28/02/2048	Spot Bond			99.20808	10.10229	99.20808	10.07984		68,651,991,360,000.00	692,000,000	1,498,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2014	Spot Bond			100.00000	39.34956	100.00000	39.25423			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.08000	104.98747	5.08500	104.96724		10,538,522,976,760.00	074,512,397	2,537,382,696.00	
R207	On	15/01/2020	Spot Bond			6.47000	106.55029	6.46500	106.56109		21,118,659,466,140.00	264,089,562	5,491,273,195.00	
R208	On	31/03/2021	Spot Bond			6.67500	101.04403	6.66500	101.08964		24,425,258,596,425.00	659,214,771	9,018,233,563.00	
R209	On	31/03/2036	Spot Bond			8.57000	77.24664	8.54500	77.43352		48,859,476,970,690.00	701,222,517	8,403,827,778.00	
R210	On	31/03/2028	Spot Bond			1.57000	158.57838	1.57000	158.55507		138,160,000,000.00	88,000,000	400,406,000.00	
R211	On	31/01/2017	Spot Bond			0.22000	123.69012	0.22000	123.67649		10,560,000,000.00	48,000,000	1,228,000,000.00	
R212	On	31/01/2022	Spot Bond			1.08000	129.11426	1.08000	129.09704		78,192,000,000.00	72,400,000	1,076,286,000.00	
R213	On	28/02/2031	Spot Bond			8.35500	88.56275	8.33000	88.75385		14,187,033,481,410.00	698,029,142	3,409,226,142.00	
R214	On	28/02/2041	Spot Bond			77.73332	9.34037	77.73332	9.32344		71,361,633,405,713.90	918,031,462	5,644,380,462.00	
R223C	On	15/03/2013	Spot Bond			98.10852	73.37472	98.10852	73.23030		0.00	0	0.00	
R224C	On	15/09/2013	Spot Bond			95.74929	50.51147	95.74929	50.40241		0.00	0	0.00	
R225C	On	15/03/2014	Spot Bond			93.40448	34.91312	93.40448	34.83927		0.00	0	0.00	
R226C	On	15/09/2014	Spot Bond			91.01110	24.54011	91.01110	24.48932		0.00	0	0.00	
R227C	On	15/03/2015	Spot Bond			87.49080	17.86824	87.49080	17.83245		0.00	0	0.00	
R228C	On	15/09/2015	Spot Bond			85.50505	12.93551	85.50505	12.91010		0.00	0	0.00	
R229C	On	15/03/2016	Spot Bond			83.47163	9.50912	83.47163	9.49081		0.00	0	0.00	
R230C	On	15/09/2016	Spot Bond			81.26980	7.12676	81.26980	7.11334		0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			99.35642	87.80967	99.35642	87.60028			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			96.68315	60.39599	96.68315	60.26598			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			94.26296	41.48119	94.26296	41.39375			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			91.92899	28.93906	91.92899	28.87932			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			89.76971	20.46599	89.76971	20.42457			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			86.42385	15.01877	86.42385	14.98933			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			84.45562	10.95110	84.45562	10.93004			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			82.31050	8.13583	82.31050	8.12052			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			79.97373	6.17432	79.97373	6.16298			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			75.56089	5.11119	75.56089	5.10224			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			73.15412	4.05970	73.15412	4.05279			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			69.91580	3.40043	69.91580	3.39486			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			67.83418	2.77090	67.83418	2.76648			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			65.82731	2.28643	65.82731	2.28288			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			63.84766	1.91400	63.84766	1.91110			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			60.09257	1.80606	60.09257	1.80347			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			58.22853	1.56130	58.22853	1.55912			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			55.42223	1.46052	55.42223	1.45857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			53.71567	1.29269	53.71567	1.29101			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			52.07678	1.15461	52.07678	1.15316			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			50.50256	1.04017	50.50256	1.03889			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			49.04085	0.94060	49.04085	0.93947			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			47.63992	0.85654	47.63992	0.85554			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			40.84619	1.32185	40.84619	1.32051			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			39.49703	1.25807	39.49703	1.25683			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			38.20719	1.20426	38.20719	1.20311			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			36.97373	1.15889	36.97373	1.15782			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			35.79392	1.12073	35.79392	1.11973			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			34.66514	1.08876	34.66514	1.08781			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			33.58493	1.06214	33.58493	1.06124			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			32.55096	1.04017	32.55096	1.03931			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.64880	43.73411	100.64880	43.62638			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			99.92574	56.85369	99.92574	56.71606			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			99.90770	12.47592	99.90770	12.44572			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.96576	17.91210	100.96576	17.85571			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.78849	100.00000	1.78062			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08On	08/03/2013	Spot Bond			100.56581	91.75701	100.56581	91.52874			0.00	0	1,000,000.00
RCSC09On	06/06/2013	Spot Bond			100.63344	60.72693	100.63344	60.53419			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.61948	60.73088	100.61948	60.53816			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.62865	56.62100	100.62865	56.36798			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.22952	20.45283	100.22952	20.40265			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	73.55635	100.00000	73.46020			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.48281	90.98301	100.48281	90.75569			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			101.67229	26.50287	101.67229	26.43771			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	104.09890	5.87500	104.08243			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.84394	98.83266	100.84394	98.57047			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.93776	19.99621	100.93776	19.90761			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.29264	83.86855	100.29264	83.67572			0.00	0	0.00
RES14 On	04/10/2013	Spot Bond			100.11180	43.30200	100.11180	42.97672			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.68733	29.89060	100.68733	29.81694			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	94.43041	101.03586	94.18906			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			101.10798	94.57523	101.10798	94.33335			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond			102.70350	25.45682	102.70350	25.39367			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On	31/03/2017	Spot Bond			100.28309	13.25023	100.28309	13.22393			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			102.22019	11.37974	102.22019	11.29056			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			101.97649	14.58645	101.97649	13.59668			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			101.97649	14.58645	101.97649	13.59668			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			99.90414	51.85906	99.90414	51.63118			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.99069	65.49633	100.99069	65.20597			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.58819	60.18442	100.58819	59.91556			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	41.41602	100.00000	41.10516			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.38461	4.49592	100.38461	4.47587			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.43152	0.39085	100.43152	0.38910			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.88031	43.81678	100.88031	43.70862			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	38.24522	100.00000	38.16950			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			101.00223	23.70842	101.00223	23.65047			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.43247	5.25000	101.41819			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.68554	100.00000	0.68386			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.72933	100.00000	3.72029			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			109.50878	9.38097	109.50878	9.35849		157,254,608,080.00	1,436,000	6,690,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SA061U	On	14/12/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			105.69036	8.06779	105.69036	8.05187			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.82812	96.37897	100.82812	96.12667			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			117.11129	15.93390	117.11129	15.89404		414,339,744,020.00	3,538,000	31,469,000.00	
SBK13	On	24/11/2016	Spot Bond			100.96377	10.89797	100.96377	10.87134			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			109.76738	13.72274	109.76738	13.68998		881,761,363,540.00	8,033,000	17,911,000.00	
SBK15	On	23/01/2022	Spot Bond			101.55586	7.12699	101.55586	7.10947			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.47716	8.00809	100.47716	7.98839			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			101.44951	8.32444	101.44951	6.20209			0.00	0	0.00
SBK18	On	24/10/2020	Spot Bond			100.00000	11.33875	100.00000	11.25363			0.00	0	0.00
SBK19	On	24/10/2019	Spot Bond			100.00000	11.38555	100.00000	11.30009			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			110.28697	22.38156	110.28697	22.32821		101,464,012,400.00	920,000	18,219,000.00	
SBK8	On	10/04/2013	Spot Bond			101.21158	71.96979	101.21158	71.83209		4,655,732,680.00	46,000	2,723,000.00	
SBK9	On	10/04/2018	Spot Bond			101.86258	9.68670	101.86258	9.66481		325,756,530,840.00	3,198,000	8,972,000.00	
SBK11	On	09/04/2014	Spot Bond			127.67688	33.65938	127.67688	33.56469			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			159.66556	37.56864	159.66556	37.44703			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			152.98792	62.16207	152.98792	62.00292			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			117.95662	19.04697	117.95662	18.99824			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			118.36117	18.96489	118.36117	18.91624			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			118.56412	18.92394	118.56412	18.87533			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			143.82678	65.91292	143.82678	65.74553			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			103.68838	10.41836	103.68838	10.39434			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			118.14423	19.00883	118.14423	18.96014			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			118.24540	18.98832	118.24540	18.93965			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			211.65251	54.98230	211.65251	54.81284			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	72.94695	100.00000	72.80585			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.42831	8.65091	100.42831	8.62964			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			99.21990	30.96447	99.21990	30.88916			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.36654	30.07279	100.36654	29.99890			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.15186	10.83922	100.15186	10.81292			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.16711	58.70294	100.16711	58.56051			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	45.34410	100.00000	45.23425			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			107.02647	10.50366	107.02647	10.47882			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			101.09831	44.95452	101.09831	44.84455			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			101.18390	11.38756	101.18390	11.35969			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.29283	7.81450	100.29283	7.79532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	1.02801	100.00000	1.02573			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.30374	8.06637	100.30374	8.04656			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			112.35030	12.47775	112.35030	12.44739			381,991,020,000.00	3,400,000	1,700,000.00
SBS20	On	15/05/2026	Spot Bond			107.31305	13.89574	107.31305	13.86334			257,551,320,000.00	2,400,000	1,200,000.00
SBS21	On	15/05/2026	Spot Bond			101.14300	7.93326	101.14300	7.90823			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.81390	21.84199	100.81390	21.78869			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.85958	8.64188	100.85958	8.61469			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.88565	8.21159	100.88565	8.19154			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			107.86744	9.43238	107.86744	9.41665			104,092,079,600.00	965,000	3,400,000.00
SBS3	On	25/05/2026	Spot Bond			100.17939	11.62737	100.17939	11.60175			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			102.91713	12.25776	102.91713	12.23013			146,348,158,860.00	1,422,000	2,073,000.00
SBS7	On	26/03/2013	Spot Bond			102.48454	74.82775	102.48454	74.67903			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			118.34171	15.87526	118.34171	15.83520			347,451,260,560.00	2,936,000	5,500,000.00
SBSI10	On	03/07/2013	Spot Bond			120.99445	65.15396	120.99445	64.97989			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			265.12288	4.06766	265.12288	4.04894			212,098,304,000.00	800,000	400,000.00
SBSI12	On	31/01/2017	Spot Bond			119.59470	4.46422	119.59470	4.45286			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			112.58000	10.25185	112.58000	10.22395			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	90.67304	100.00000	90.47019			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.52068	100.00000	2.51450			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			82.63494	0.21609	82.63494	0.21562			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.33032	6.50000	100.31850			169,000,000,000.00	26,000,000	26,000,000.00
SHS01	On	15/12/2016	Spot Bond			100.49004	10.51767	100.49004	10.49181			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.22255	58.90368	100.22255	58.75914			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.24006	16.45382	100.24006	16.41343			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.37865	9.93619	100.37865	9.91177			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			104.63904	10.28366	104.63904	10.26687			29,298,931,200.00	280,000	700,000.00
SLI1	On	15/08/2013	Spot Bond			104.53403	57.61710	104.53403	57.48559			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			110.17225	13.79012	110.17225	13.75727			107,307,771,500.00	974,000	8,687,000.00
SMF1	On	27/06/2013	Spot Bond			104.99511	64.27833	104.99511	64.13028			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			102.86503	10.52403	102.86503	10.49992			0.00	0	18,700,000.00
SPDA1	On	21/08/2014	Spot Bond			101.14731	30.41860	101.14731	30.34415			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.91285	11.44423	100.91285	11.41628			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			101.15213	16.78482	101.15213	16.74374			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.91985	9.24000	100.91985	9.21743			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			110.58806	15.40776	110.58806	15.37074			402,098,186,160.00	3,636,000	1,818,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			99.95086	19.67212	99.95086	19.61073			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.74418	10.51111	100.74418	10.48520			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.29998	10.10501	100.29998	10.08019			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			101.49647	9.15208	101.49647	9.12314			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			89.26946	8.23751	89.26946	8.22081			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			88.92846	8.27042	88.92846	8.25371			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			107.77651	23.50494	107.77651	23.46555			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			97.48656	9.69148	97.48656	9.67058			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.44496	10.81541	100.44496	10.78114			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			104.60347	10.30344	104.60347	10.27951			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			119.58561	18.72007	119.58561	18.67165			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			101.19280	2.80355	101.19280	2.79226			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873 On	14/02/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	51.80772	100.00000	51.69274			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	55.99708	100.00000	55.87281			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			99.64354	98.65340	99.64354	98.38842			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			99.53077	96.57643	99.53077	96.32276			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN937	On	14/11/2012			99.51589	96.32329	99.51589	96.07099			0.00	0	0.00
SYN938	On	16/11/2012			99.48756	95.82115	99.48756	95.57153			0.00	0	0.00
SYN939	On	16/11/2012			99.48776	95.82114	99.48776	95.57152			0.00	0	0.00
SYN941	On	20/11/2012			99.42961	94.83329	99.42961	94.58894			0.00	0	0.00
SYN942	On	20/11/2012			99.43109	94.83322	99.43109	94.58886			0.00	0	0.00
SYN943	On	16/11/2012			100.10042	95.79649	100.10042	95.54547			0.00	0	0.00
SYN944	On	22/11/2012			99.40185	94.34733	99.40185	94.10553			0.00	0	0.00
SYN945	On	23/11/2012			99.34562	94.10867	99.34562	93.86823			0.00	0	0.00
SYN946	On	27/11/2012			99.33096	93.15517	99.33096	92.91961			0.00	0	0.00
SYN947	On	18/12/2012			99.03221	88.47724	99.03221	88.26535			0.00	0	0.00
SYN949	On	29/11/2012			99.30851	92.68677	99.30851	92.45362		993,085,070,000.00	10,000,000	5,000,000.00	
SYN950	On	15/01/2013			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN951	On	21/01/2013			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN952	On	22/11/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SZ18	On	30/09/2015			117.60842	17.52856	117.60842	17.48408			0.00	0	0.00
SZ25	On	30/09/2025			104.75139	9.23251	104.75139	9.21117			0.00	0	0.00
T018	On	15/07/2014			100.00000	36.00515	100.00000	35.92590			0.00	0	0.00
TF105U	On	25/10/2014			100.00000	25.97179	100.00000	25.77685			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			102.75446	37.79168	102.75446	37.70520			6,165,267,600,000.00	60,000,000	30,000,000.00
TFS100	On	22/01/2013	Spot Bond			98.53867	81.69439	98.53867	81.51461			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			98.31078	79.11657	98.31078	78.94834			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			99.10758	89.32781	99.10758	89.11167			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			97.81910	73.57720	97.81910	73.43240			0.00	0	0.00
TFS104	On	29/01/2013	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			100.94335	98.47397	100.94335	98.21246			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			99.98492	84.66402	99.98492	84.47249			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			99.89383	83.54118	99.89383	83.35487			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			101.19250	13.83437	101.19250	13.80050			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			107.95127	13.70745	107.95127	13.67534			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			100.57712	92.49607	100.57712	92.26362			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.87887	43.00500	100.87887	42.91918			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.92142	45.08573	100.92142	44.94385			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			101.62026	7.62329	101.62026	7.59915			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			101.66672	7.85758	101.66672	7.83270			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			102.00557	9.71127	102.00557	9.68954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4 On 18/07/2017 Spot Bond			100.00000	4.41939	100.00000	100.00000			0.00	0	0.00
TH10A5 On 18/07/2017 Spot Bond			100.00000	4.41939	100.00000	100.00000			0.00	0	0.00
TH10A6 On 18/07/2017 Spot Bond			100.00000	4.41939	100.00000	100.00000			0.00	0	0.00
TH10B1 On 18/10/2038 Spot Bond			101.76658	8.36070	101.76658	8.33421			0.00	0	0.00
TH10B2 On 18/07/2017 Spot Bond			100.00000	4.41939	100.00000	100.00000			0.00	0	0.00
TH10C1 On 18/10/2038 Spot Bond			101.98019	9.43439	101.98019	9.40443			0.00	0	0.00
TH10C2 On 18/07/2017 Spot Bond			100.00000	4.41939	100.00000	100.00000			0.00	0	0.00
TH10D1 On 18/10/2038 Spot Bond			102.86169	13.82981	102.86169	13.78557			0.00	0	0.00
TH10D2 On 18/07/2017 Spot Bond			100.00000	4.41939	100.00000	100.00000			0.00	0	0.00
TH9A10 On 18/07/2016 Spot Bond			101.66078	9.91091	101.66078	9.88654			0.00	0	0.00
THE8A1 On 18/04/2036 Spot Bond			101.48088	5.92635	101.48088	5.91180			0.00	0	0.00
THE8A2 On 18/04/2036 Spot Bond			101.58542	6.37779	101.58542	6.36212			0.00	0	0.00
THE8A3 On 18/04/2036 Spot Bond			105.94334	6.41566	105.94334	6.39929			0.00	0	0.00
THE8B1 On 18/04/2036 Spot Bond			101.79445	7.27799	101.79445	7.26008			0.00	0	0.00
THE8C1 On 18/04/2036 Spot Bond			101.88733	7.67692	101.88733	7.65802			0.00	0	0.00
THE8D1 On 18/04/2036 Spot Bond			102.87096	11.86277	102.87096	11.83330			0.00	0	0.00
THE9A1 On 18/07/2016 Spot Bond			101.59334	9.63669	101.59334	9.61301			0.00	0	0.00
THE9A2 On 18/01/2016 Spot Bond			101.62589	11.62538	101.62589	11.59680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3 On	18/07/2016	Spot Bond				101.64915	9.86365	101.64915	9.83940			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond				101.62589	6.52773	101.62589	6.51168			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond				101.64915	6.62785	101.64915	6.61156			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond				101.66078	6.67790	101.66078	6.66147			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond				101.61194	9.71237	101.61194	9.68850			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond				101.64915	9.86365	101.64915	9.83940			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond				101.77704	10.38298	101.77704	10.35742			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond				101.77704	7.17775	101.77704	7.16008			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond				101.77704	10.38298	101.77704	10.35742			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond				101.96303	11.13639	101.96303	11.10894			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond				102.00952	8.17413	102.00952	8.15398			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond				101.95141	11.08937	101.95141	11.06204			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				102.88090	14.82251	102.88090	14.78569			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond				102.93896	12.11605	102.93896	12.08593			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond				102.91574	14.96140	102.91574	14.92421			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.16956	39.81582	100.16956	39.71921			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			115.34604	19.61760	115.34604	19.56857			32,642,929,320.00	283,000	3,900,000.00
TL20	On	22/02/2020	Spot Bond			98.42479	10.39758	98.42479	10.37813			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			113.10271	13.37774	113.10271	13.34520			72,838,145,240.00	644,000	1,002,077,000.00
TN20	On	17/09/2020	Spot Bond			114.87864	10.27747	114.87864	10.25173			83,080,921,719.84	723,206	306,164,206.00
TN23	On	06/11/2023	Spot Bond			120.75839	14.12698	120.75839	14.09076			624,320,876,300.00	5,170,000	110,785,000.00
TN25	On	19/08/2025	Spot Bond			105.49834	10.65472	105.49834	10.63021			296,239,338,720.00	2,808,000	134,104,000.00
TN27	On	14/11/2027	Spot Bond			103.04013	12.68044	103.04013	12.65182			311,387,272,860.00	3,022,000	18,660,000.00
TORQ1	On	15/04/2022	Spot Bond			100.87844	8.83995	100.87844	8.79807			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.89915	9.04677	100.89915	9.00390			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.92536	9.30866	100.92536	9.26454			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.92812	9.33622	100.92812	9.29197			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			101.05768	10.63040	101.05768	10.57997			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			101.32571	18.04699	101.32571	17.96118			0.00	0	0.00
TPDA01	On	05/04/2015	Spot Bond			100.00000	20.88047	100.00000	20.71285			0.00	0	0.00
TPDA02	On	05/04/2017	Spot Bond			100.00000	10.81383	100.00000	10.72701			0.00	0	0.00
TPDA03	On	05/04/2018	Spot Bond			100.00000	9.26669	100.00000	9.19230			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.00000	10.00000	99.97323			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.00000	9.75000	99.97390			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.00000	100.00000	9.97421			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			97.58601	74.65217	97.58601	74.50347			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			96.66726	71.10937	96.66726	70.97773			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			99.23248	92.69196	99.23248	92.45896			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			98.71758	85.24467	98.71758	85.04859			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			99.76004	63.56654	99.76004	63.44615			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			98.31631	78.94740	98.31631	78.77987			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			114.88602	10.84557	114.88602	10.81840			36,763,526,400.00	320,000	160,000.00
UTR02	On	21/11/2012	Spot Bond			104.60170	99.27071	104.60170	99.00310			17,886,890,700.00	171,000	51,357,000.00
UTR041	On	19/04/2014	Spot Bond			99.85679	38.51023	99.85679	38.41706			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			99.84614	12.81815	99.84614	12.78714			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.02475	21.68165	100.02475	21.62912			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			107.51485	12.05179	107.51485	12.02318			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	99.60231	100.00000	99.33529			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	46.07486	100.00000	45.96324			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	99.63298	100.00000	99.36587			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.41084	100.00000	46.29331			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	99.74337	100.00000	99.47596			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	46.57060	100.00000	46.45779			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			101.12514	15.65679	101.12514	15.60743			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			101.16690	9.82374	101.16690	9.79276			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			101.16870	7.32389	101.16870	7.30079			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	79.52860	100.00000	79.36497			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.62384	92.83406	100.62384	92.59708			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			142.66000	7.94062	142.66000	7.92136			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			125.92352	17.66391	125.92352	17.61710		127,070,179,573.12	0.00	1,009,106	66,971,106.00
WS05	On	01/08/2018	Spot Bond			235.74310	5.85454	235.74310	5.82920			0.00	0	30,000,000.00
WSP1	On	28/05/2015	Spot Bond			110.71509	21.30302	110.71509	21.25207			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			112.63018	13.21267	112.63018	13.18063			0.00	0	81,000,000.00
WSP3	On	28/05/2019	Spot Bond			114.13989	11.80549	114.13989	11.77655			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			112.54320	11.78235	112.54320	11.75380			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			112.28516	11.73890	112.28516	11.71050		17,965,625,600.00	0.00	160,000	27,080,000.00
Z006	On	31/08/2013	Spot Bond			95.75673	52.17367	95.75673	52.06102			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			94.53097	43.27534	94.53097	43.18391			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			86.34739	14.75747	86.34739	14.72871			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			92.99863	33.94220	92.99863	33.87106			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			91.84060	28.39520	91.84060	28.33694			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			85.12782	12.19262	85.12782	12.16888			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			90.00797	21.28964	90.00797	21.24669			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			86.33473	14.73219	86.33473	14.70348			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			64.79116	2.06369	64.79116	2.06049			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02820	100.00000	0.02815			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	16.15288	100.00000	16.12223			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	16.15288	100.00000	16.12223			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015	On	20/07/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	12.08107	100.00000	12.05821			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	9.03399	100.00000	9.01685			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.53370	100.00000	8.51751			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	8.03056	100.00000	8.01532			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	8.03056	100.00000	8.01532			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00

Total for j-Bonds : 727,891,123,112,625.00 ,158,142,284 104,364,530,771.00

Grand Total: 7,894,502,103,313.00 58,201,130 04,366,041,779.00